

ON KATO-SOBOLEV SPACES. THE WIENER-LÉVY THEOREM FOR KATO-SOBOLEV ALGEBRAS \mathcal{H}_{ul}^s .

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ABSTRACT. We investigate some multiplication properties of Kato-Sobolev spaces by adapting the techniques used in the study of Beurling algebras by Coifman and Meyer [Co-Me]. Also we develop an analytic functional calculus for Kato-Sobolev algebras based on an integral representation formula belonging A. P. Calderón.

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1. INTRODUCTION

In this paper we study some multiplication properties of Kato-Sobolev spaces and we develop an analytic functional calculus for Kato-Sobolev algebras. Kato-Sobolev spaces \mathcal{H}_{ul}^s were introduced in [K] by Tosio Kato and are known as uniformly local Sobolev spaces. The uniformly local Sobolev spaces can be seen as a convenient class of functions with the local Sobolev property and certain boundedness at infinity. We mention that \mathcal{H}_{ul}^s were defined only for integers $s \geq 0$ and play an essential part in the paper. In this paper, Kato-Sobolev spaces are defined for arbitrary orders and are proved some embedding theorems (in the spirit of the [K]) which expresses the multiplication properties of the Kato-Sobolev spaces. The techniques we use in establishing these results are inspired by techniques used in the study of Beurling algebras by Coifman and Meyer [Co-Me]. Also we develop an analytic functional calculus for Kato-Sobolev algebras based on an integral representation formula of A. P. Calderón. This part corresponds to the section of [K] where the invertible elements of the algebra \mathcal{H}_{ul}^s are determined and which has as main result a Wiener type lemma for \mathcal{H}_{ul}^s . In our case, the main result is the Wiener-Lévy theorem for Kato-Sobolev algebras. This theorem allows a spectral analysis of these algebras. In Section 2 we define Sobolev spaces of multiple order. Uniformly local Sobolev spaces of multiple order were used as spaces of symbols of pseudo-differential operators in many papers [B1], [B2],.... By adapting the techniques of Coifman and Meyer, used

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in the study of Beurling algebras, we prove a result that allows us to extend the embedding theorems of Kato in the case when the order of $\mathcal{H}_{\text{ul}}^s$ is not an integer ≥ 0 . In Section 3 we study an increasing family of spaces $\{\mathcal{K}_p^s\}_{1 \leq p \leq \infty}$ for which $\mathcal{K}_\infty^s = \mathcal{H}_{\text{ul}}^s$. The Wiener-Lévy theorem for Kato-Sobolev algebras is established in Section 4. Using this theorem we build an analytic functional calculus for Kato-Sobolev algebras.

2. SOBOLEV SPACES OF MULTIPLE ORDER

Let $j \in \{1, \dots, n\}$. Suppose that $\mathbb{R}^n = \mathbb{R}^{n_1} \times \dots \times \mathbb{R}^{n_j}$, where $n_1, \dots, n_j \in \mathbb{N}^*$. We have a partition of variables corresponding to this orthogonal decomposition, $\{1, \dots, n\} = \bigcup_{l=1}^j N_l$, where $N_l = \{k : n_0 + \dots + n_{l-1} < k \leq n_0 + \dots + n_l\}$. Here $n_0 = 0$ such that $N_1 = \{1, \dots, n_1\}$.

Let $\mathbf{s} = (s_1, \dots, s_j) \in \mathbb{R}^j$. We find it convenient to introduce the following space

$$\mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) = \left\{ u \in \mathcal{S}'(\mathbb{R}^n) : (1 - \Delta_{\mathbb{R}^{n_1}})^{s_1/2} \otimes \dots \otimes (1 - \Delta_{\mathbb{R}^{n_j}})^{s_j/2} u \in L^2(\mathbb{R}^n) \right\},$$

$$\|u\|_{\mathcal{H}^{\mathbf{s}}} = \left\| (1 - \Delta_{\mathbb{R}^{n_1}})^{s_1/2} \otimes \dots \otimes (1 - \Delta_{\mathbb{R}^{n_j}})^{s_j/2} u \right\|_{L^2}, \quad u \in \mathcal{H}^{\mathbf{s}}.$$

For $\mathbf{s} = (s_1, \dots, s_k) \in \mathbb{R}^k$ we define the function

$$\langle\langle \cdot \rangle\rangle^{\mathbf{s}} : \mathbb{R}^n = \mathbb{R}^{n_1} \times \dots \times \mathbb{R}^{n_k} \rightarrow \mathbb{R},$$

$$\langle\langle \cdot \rangle\rangle^{\mathbf{s}} = \langle \cdot \rangle_{\mathbb{R}^{n_1}}^{s_1} \otimes \dots \otimes \langle \cdot \rangle_{\mathbb{R}^{n_k}}^{s_k},$$

where $\langle \cdot \rangle_{\mathbb{R}^m} = (1 + |\cdot|_{\mathbb{R}^m}^2)^{1/2}$. Then

$$\langle\langle D \rangle\rangle^{\mathbf{s}} = (1 - \Delta_{\mathbb{R}^{n_1}})^{s_1/2} \otimes \dots \otimes (1 - \Delta_{\mathbb{R}^{n_k}})^{s_k/2},$$

and

$$\mathcal{H}^{\mathbf{s}} = \left\{ u \in \mathcal{S}'(\mathbb{R}^n) : \langle\langle D \rangle\rangle^{\mathbf{s}} u \in L^2(\mathbb{R}^n) \right\},$$

$$\|u\|_{\mathcal{H}^{\mathbf{s}}} = \left\| \langle\langle D \rangle\rangle^{\mathbf{s}} u \right\|_{L^2}, \quad u \in \mathcal{H}^{\mathbf{s}}.$$

Let us note an immediate consequence of Peetre's inequality:

$$\langle\langle \xi + \eta \rangle\rangle^{\mathbf{s}} \leq 2^{|\mathbf{s}|_1/2} \langle\langle \xi \rangle\rangle^{\mathbf{s}} \langle\langle \eta \rangle\rangle^{|\mathbf{s}|}, \quad \xi, \eta \in \mathbb{R}^n$$

where $|\mathbf{s}|_1 = |s_1| + \dots + |s_k|$ and $|\mathbf{s}| = (|s_1|, \dots, |s_k|) \in \mathbb{R}^k$. Also we have

$$\langle\langle \xi \rangle\rangle^{\mathbf{s}} \leq \langle \xi \rangle^{|\mathbf{s}|_1}, \quad \xi \in \mathbb{R}^n.$$

Let k be an integer ≥ 0 or $k = \infty$. We shall use the following standard notations:

$$\mathcal{BC}^k(\mathbb{R}^n) = \left\{ f \in \mathcal{C}^k(\mathbb{R}^n) : f \text{ and its derivatives of order } \leq k \text{ are bounded} \right\},$$

$$\|f\|_{\mathcal{BC}^l} = \max_{m \leq l} \sup_{x \in X} \|f^{(m)}(x)\| < \infty, \quad l < k + 1.$$

Proposition 2.1. *Suppose that $\mathbb{R}^n = \mathbb{R}^{n_1} \times \dots \times \mathbb{R}^{n_j}$. Let $\mathbf{s} \in \mathbb{R}^j$, $k_s = \lfloor |\mathbf{s}|_1 \rfloor + n + 2$ and $m_s = \lfloor |\mathbf{s}|_1 + \frac{n+1}{2} \rfloor + 1$.*

(a) *$u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ if and only if there is $l \in \{1, \dots, j\}$ such that $u, \partial_k u \in \mathcal{H}^{\mathbf{s}-\delta_l}(\mathbb{R}^n)$ for any $k \in N_l$, where $\delta_l = (\delta_{l1}, \dots, \delta_{lj})$.*

(b) If $\chi \in H^{|\mathbf{s}|_1 + \frac{n+1}{2}}(\mathbb{R}^n)$, then for every $u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ we have $\chi u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ and

$$\begin{aligned} \|\chi u\|_{\mathcal{H}^{\mathbf{s}}} &\leq C(s, n, \chi) \|u\|_{\mathcal{H}^{\mathbf{s}}} \\ &\leq C(s, n) \|\chi\|_{H^{|\mathbf{s}|_1 + \frac{n+1}{2}}} \|u\|_{\mathcal{H}^{\mathbf{s}}}, \end{aligned}$$

where

$$\begin{aligned} C(s, n, \chi) &= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} |\widehat{\chi}(\eta)| \, d\eta \right) \\ &\leq (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left\| \langle \cdot \rangle^{-n-1} \right\|_{L^1} \|\chi\|_{H^{|\mathbf{s}|_1 + \frac{n+1}{2}}} \\ &= C(s, n) \|\chi\|_{H^{|\mathbf{s}|_1 + \frac{n+1}{2}}} \leq C(s, n) \left(\sum_{|\alpha| \leq m_s} \|\partial^\alpha \chi\|_{L^2} \right). \end{aligned}$$

Here $H^m(\mathbb{R}^n)$ is the usual Sobolev space, $m \in \mathbb{R}$.

(c) If $\chi \in \mathcal{C}^{k_s}(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic, then for every $u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ we have $\chi u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$.

(d) If $s_1 > n_1/2, \dots, s_j > n_j/2$, then $\mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \subset \mathcal{F}^{-1}L^1(\mathbb{R}^n) \subset \mathcal{C}_\infty(\mathbb{R}^n)$.

Proof. (a) This part is trivial.

(b) Since $\mathcal{S}(\mathbb{R}^n)$ is dense in $\mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ and $\mathcal{S}(\mathbb{R}^n)$ is dense in $H^{|\mathbf{s}|_1 + \frac{n+1}{2}}(\mathbb{R}^n)$ (see the $\mathcal{B}_{p,k}$ spaces in Hörmander [Hö1] vol. 2), we can assume that $\chi, u \in \mathcal{S}(\mathbb{R}^n)$. In this case we have

$$\widehat{\chi u}(\xi) = (2\pi)^{-n} \widehat{\chi} * \widehat{u}(\xi).$$

Now we use Peetre's inequality and $\langle \langle \xi \rangle \rangle^{|\mathbf{s}|} \leq \langle \xi \rangle^{|\mathbf{s}|_1}$ to obtain

$$\langle \langle \xi \rangle \rangle^{\mathbf{s}} |\widehat{\chi u}(\xi)| \leq (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \xi - \eta \rangle^{|\mathbf{s}|_1} |\widehat{\chi}(\xi - \eta)| \langle \langle \eta \rangle \rangle^{\mathbf{s}} |\widehat{u}(\eta)| \, d\eta \right).$$

Then Schur's lemma implies that

$$\begin{aligned} \|\chi u\|_{\mathcal{H}^{\mathbf{s}}} &= \left\| \langle \langle \cdot \rangle \rangle^{\mathbf{s}} |\widehat{\chi u}| \right\|_{L^2} \\ &\leq (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} |\widehat{\chi}(\eta)| \, d\eta \right) \left\| \langle \langle \cdot \rangle \rangle^{\mathbf{s}} |\widehat{u}| \right\|_{L^2} \\ &= C(s, n, \chi) \|u\|_{\mathcal{H}^{\mathbf{s}}} \end{aligned}$$

and Schwarz inequality gives the estimate of $C(s, n, \chi)$

$$\begin{aligned} C(s, n, \chi) &= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} |\widehat{\chi}(\eta)| \, d\eta \right) \\ &\leq (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left\| \langle \cdot \rangle^{-n-1} \right\|_{L^1} \|\chi\|_{H^{|\mathbf{s}|_1 + \frac{n+1}{2}}} \\ &= C(s, n) \|\chi\|_{H^{|\mathbf{s}|_1 + \frac{n+1}{2}}} \leq C(s, n) \left(\sum_{|\alpha| \leq m_s} \|\partial^\alpha \chi\|_{L^2} \right). \end{aligned}$$

(c) We shall use some results from [Hö1] vol. 1, pp 177-179, concerning periodic distributions. If $\chi \in \mathcal{C}^{k_s}(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic, then

$$\chi = \sum_{\gamma \in \mathbb{Z}^n} e^{2\pi i \langle \cdot, \gamma \rangle} c_\gamma,$$

with Fourier coefficients

$$c_\gamma = \int_{\mathbf{I}} \chi(x) e^{-2\pi i \langle x, \gamma \rangle} dx, \quad \mathbf{I} = [0, 1]^n, \quad \gamma \in \mathbb{Z}^n,$$

satisfying

$$|c_\gamma| \leq Cst \|\chi\|_{\mathcal{BC}^{k_s}(\mathbb{R}^n)} \langle 2\pi\gamma \rangle^{-k_s}, \quad \gamma \in \mathbb{Z}^n.$$

Since $\widehat{e^{i\langle \cdot, \eta \rangle} u} = \widehat{u}(\cdot - \eta)$, then Peetre's inequality implies that

$$\left\| e^{i\langle \cdot, \eta \rangle} u \right\|_{\mathcal{H}^s} \leq 2^{|\mathbf{s}|_1/2} \langle \langle \eta \rangle \rangle^{|\mathbf{s}|} \|u\|_{\mathcal{H}^s} \leq 2^{|\mathbf{s}|_1/2} \langle \eta \rangle^{|\mathbf{s}|_1} \|u\|_{\mathcal{H}^s}.$$

It follows that

$$\begin{aligned} \|\chi u\|_{\mathcal{H}^s} &\leq Cst \cdot 2^{|\mathbf{s}|_1/2} \|\chi\|_{\mathcal{BC}^{k_s}(\mathbb{R}^n)} \left(\sum_{\gamma \in \mathbb{Z}^n} \langle 2\pi\gamma \rangle^{-k_s} \langle 2\pi\gamma \rangle^{|\mathbf{s}|_1} \right) \|u\|_{\mathcal{H}^s} \\ &\leq Cst \cdot 2^{|\mathbf{s}|_1/2} \left(\sum_{\gamma \in \mathbb{Z}^n} \langle 2\pi\gamma \rangle^{-n-1} \right) \|\chi\|_{\mathcal{BC}^{k_s}(\mathbb{R}^n)} \|u\|_{\mathcal{H}^s}. \end{aligned}$$

(d) Let $u \in \mathcal{H}^s$. If $s_1 > n_1/2, \dots, s_j > n_j/2$, then $\widehat{u} \in L^1(\mathbb{R}^n)$ since $\langle \langle \cdot \rangle \rangle^{-s}$, $\langle \langle \cdot \rangle \rangle^s \widehat{u} \in L^2(\mathbb{R}^n)$. Now the Riemann-Lebesgue lemma implies the result. \square

Lemma 2.2. Let $\varphi \in \mathcal{S}(\mathbb{R}^n)$ and $\theta \in [0, 2\pi]^n$. If

$$\varphi_\theta = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \varphi(\cdot - \gamma) = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \tau_\gamma \varphi,$$

then

$$\widehat{\varphi}_\theta = \nu_\theta = (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \widehat{\varphi}(2\pi\gamma + \theta) \delta_{2\pi\gamma + \theta}.$$

Proof. We have

$$\varphi_\theta = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \varphi(\cdot - \gamma) = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \delta_\gamma * \varphi = \varphi * \left(e^{i\langle \cdot, \theta \rangle} S \right),$$

where $S = \sum_{\gamma \in \mathbb{Z}^n} \delta_\gamma$. We apply Poisson's summation formula, $\mathcal{F}\left(\sum_{\gamma \in \mathbb{Z}^n} \delta_\gamma\right) = (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \delta_{2\pi\gamma}$, to obtain

$$\begin{aligned} \widehat{\varphi}_\theta &= \widehat{\varphi} \cdot \widehat{(e^{i\langle \cdot, \theta \rangle} S)} = \widehat{\varphi} \cdot \tau_\theta \widehat{S} = (2\pi)^n \widehat{\varphi} \sum_{\gamma \in \mathbb{Z}^n} \delta_{2\pi\gamma + \theta} \\ &= (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \widehat{\varphi}(2\pi\gamma + \theta) \delta_{2\pi\gamma + \theta}. \end{aligned}$$

\square

Above and in the rest of the paper for any $x \in \mathbb{R}^n$ and for any distribution u on \mathbb{R}^n , by $\tau_x u$ we shall denote the translation by x of u , i.e. $\tau_x u = u(\cdot - x) = \delta_x * u$.

As we already said the techniques of Coifman and Meyer, used in the study of Beurling algebras A_ω and B_ω (see [Co-Me] pp 7-10), can be adapted to the case of Sobolev spaces $\mathcal{H}^s(\mathbb{R}^n)$. An example is the following result.

Lemma 2.3. *Let $\mathbf{s} \in \mathbb{R}^j$. Let $\{u_\gamma\}_{\gamma \in \mathbb{Z}^n}$ be a family of elements from $\mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \cap \mathcal{D}'_K(\mathbb{R}^n)$, where $K \subset \mathbb{R}^n$ is a compact subset such that $(K - K) \cap \mathbb{Z}^n = \{0\}$. Put*

$$u = \sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma u_\gamma = \sum_{\gamma \in \mathbb{Z}^n} u_\gamma(\cdot - \gamma) = \sum_{\gamma \in \mathbb{Z}^n} \delta_\gamma * u_\gamma \in \mathcal{D}'(\mathbb{R}^n).$$

Then the following statements are equivalent:

(a) $u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$.

(b) $\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^{\mathbf{s}}}^2 < \infty$.

Moreover, there is $C \geq 1$, which does not depend on the family $\{u_\gamma\}_{\gamma \in \mathbb{Z}^n}$, such that

$$(2.1) \quad C^{-1} \|u\|_{\mathcal{H}^{\mathbf{s}}} \leq \left(\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^{\mathbf{s}}}^2 \right)^{1/2} \leq C \|u\|_{\mathcal{H}^{\mathbf{s}}}.$$

Proof. Let us choose $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ such that $\varphi = 1$ on K and $\text{supp } \varphi = K'$ satisfies the condition $(K' - K') \cap \mathbb{Z}^n = \{0\}$. For $\theta \in [0, 2\pi]^n$ we set

$$\begin{aligned} \varphi_\theta &= \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \tau_\gamma \varphi = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \delta_\gamma * \varphi, \\ u_\theta &= \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \tau_\gamma u_\gamma = \sum_{\gamma \in \mathbb{Z}^n} e^{i\langle \gamma, \theta \rangle} \delta_\gamma * u_\gamma. \end{aligned}$$

Since $(K' - K') \cap \mathbb{Z}^n = \{0\}$ we have

$$u_\theta = \varphi_\theta u, \quad u = \varphi_\theta u_{-\theta}.$$

Step 1. Suppose first that the family $\{u_\gamma\}_{\gamma \in \mathbb{Z}^n}$ has only a finite number of non-zero terms and we shall prove in this case the estimate (2.1). Since $u_\theta, u \in \mathcal{E}' \subset \mathcal{S}'$ it follows that

$$\widehat{u}_\theta = \nu_\theta * \widehat{u}, \quad \widehat{u} = \nu_\theta * \widehat{u}_{-\theta},$$

where $\nu_\theta = \widehat{\varphi}_\theta = (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \widehat{\varphi}(2\pi\gamma + \theta) \delta_{2\pi\gamma + \theta}$ is a measure of rapid decay at ∞ . Since $\widehat{u}_\theta, \widehat{u} \in \mathcal{C}_{pol}^\infty(\mathbb{R}^n)$ we get the pointwise equalities

$$\begin{aligned} \widehat{u}_\theta(\xi) &= (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \widehat{\varphi}(2\pi\gamma + \theta) \widehat{u}(\xi - 2\pi\gamma - \theta), \\ \widehat{u}(\xi) &= (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \widehat{\varphi}(2\pi\gamma + \theta) \widehat{u}_{-\theta}(\xi - 2\pi\gamma - \theta). \end{aligned}$$

By using Peetre's inequality we obtain

$$\begin{aligned} \langle \langle \xi \rangle \rangle^{\mathbf{s}} |\widehat{u}_\theta(\xi)| &\leq 2^{|\mathbf{s}|_1/2} (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \langle \langle 2\pi\gamma + \theta \rangle \rangle^{|\mathbf{s}|} |\widehat{\varphi}(2\pi\gamma + \theta)| \\ &\quad \cdot \langle \langle \xi - 2\pi\gamma - \theta \rangle \rangle^{\mathbf{s}} |\widehat{u}(\xi - 2\pi\gamma - \theta)|, \end{aligned}$$

and

$$\begin{aligned} \langle \langle \xi \rangle \rangle^{\mathbf{s}} \widehat{u}(\xi) &\leq 2^{|\mathbf{s}|_1/2} (2\pi)^n \sum_{\gamma \in \mathbb{Z}^n} \langle \langle 2\pi\gamma + \theta \rangle \rangle^{|\mathbf{s}|} |\widehat{\varphi}(2\pi\gamma + \theta)| \\ &\quad \cdot \langle \langle \xi - 2\pi\gamma - \theta \rangle \rangle^{\mathbf{s}} |\widehat{u}_{-\theta}(\xi - 2\pi\gamma - \theta)|. \end{aligned}$$

From here we obtain further that

$$\begin{aligned}
\|u_\theta\|_{\mathcal{H}^s} &= \|\langle\langle\cdot\rangle\rangle^s \widehat{u}_\theta\|_{L^2} \\
&\leq 2^{|\mathbf{s}|_1/2} (2\pi)^n \left(\sum_{\gamma \in \mathbb{Z}^n} \langle\langle 2\pi\gamma + \theta \rangle\rangle^{|\mathbf{s}|} |\widehat{\varphi}(2\pi\gamma + \theta)| \right) \|\langle\langle\cdot\rangle\rangle^s \widehat{u}\|_{L^2} \\
&= 2^{|\mathbf{s}|_1/2} (2\pi)^n \left(\sum_{\gamma \in \mathbb{Z}^n} \langle\langle 2\pi\gamma + \theta \rangle\rangle^{|\mathbf{s}|} |\widehat{\varphi}(2\pi\gamma + \theta)| \right) \|u\|_{\mathcal{H}^s} \\
&= C_{\mathbf{s},n,\varphi} \|u\|_{\mathcal{H}^s}
\end{aligned}$$

and

$$\begin{aligned}
\|u\|_{\mathcal{H}^s} &\leq 2^{|\mathbf{s}|_1/2} (2\pi)^n \left(\sum_{\gamma \in \mathbb{Z}^n} \langle\langle 2\pi\gamma + \theta \rangle\rangle^{|\mathbf{s}|} |\widehat{\varphi}(2\pi\gamma + \theta)| \right) \|u_{-\theta}\|_{\mathcal{H}^s} \\
&= C_{\mathbf{s},n,\varphi} \|u_{-\theta}\|_{\mathcal{H}^s}.
\end{aligned}$$

The above estimates can be rewritten as

$$\begin{aligned}
\int \langle\langle \xi \rangle\rangle^{2\mathbf{s}} |\widehat{u}_\theta(\xi)|^2 d\xi &\leq C_{\mathbf{s},n,\varphi}^2 \|u\|_{\mathcal{H}^s}^2, \\
\|u\|_{\mathcal{H}^s}^2 &\leq C_{\mathbf{s},n,\varphi}^2 \int \langle\langle \xi \rangle\rangle^{2\mathbf{s}} |\widehat{u}_{-\theta}(\xi)|^2 d\xi.
\end{aligned}$$

On the other hand, the equality $u_\theta = \sum_{\gamma \in \mathbb{Z}^n} \mathbf{e}^{i\langle\gamma,\theta\rangle} \tau_\gamma u_\gamma$ implies

$$\widehat{u}_\theta(\xi) = \sum_{\gamma \in \mathbb{Z}^n} \mathbf{e}^{i\langle\gamma,\theta-\xi\rangle} \widehat{u}_\gamma(\xi)$$

with finite sum. The functions $\theta \rightarrow \widehat{u}_{\pm\theta}(\xi)$ are in $L^2([0, 2\pi]^n)$ and

$$(2\pi)^{-n} \int_{[0, 2\pi]^n} |\widehat{u}_{\pm\theta}(\xi)|^2 d\theta = \sum_{\gamma \in \mathbb{Z}^n} |\widehat{u}_\gamma(\xi)|^2.$$

Integrating with respect θ the above inequalities we get that

$$\begin{aligned}
\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2 &\leq C_{\mathbf{s},n,\varphi}^2 \|u\|_{\mathcal{H}^s}^2, \\
\|u\|_{\mathcal{H}^s}^2 &\leq C_{\mathbf{s},n,\varphi}^2 \sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2.
\end{aligned}$$

Step 2. The general case is obtained by approximation.

Suppose that $u \in \mathcal{H}^s(\mathbb{R}^n)$. Let $\psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ be such that $\psi = 1$ on $B(0, 1)$. Then $\psi^\varepsilon u \rightarrow u$ in $\mathcal{H}^s(\mathbb{R}^n)$ where $\psi^\varepsilon(x) = \psi(\varepsilon x)$, $0 < \varepsilon \leq 1$, $x \in \mathbb{R}^n$. Also we have

$$\|\psi^\varepsilon u\|_{\mathcal{H}^s} \leq C(s, n, \psi) \|u\|_{\mathcal{H}^s}, \quad 0 < \varepsilon \leq 1,$$

where

$$\begin{aligned}
C(s, n, \psi) &= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \sup_{0 < \varepsilon \leq 1} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} \varepsilon^{-n} |\widehat{\psi}(\eta/\varepsilon)| d\eta \right) \\
&= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \sup_{0 < \varepsilon \leq 1} \left(\int \langle \varepsilon \eta \rangle^{|\mathbf{s}|_1} |\widehat{\psi}(\eta)| d\eta \right) \\
&\leq (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} |\widehat{\psi}(\eta)| d\eta \right).
\end{aligned}$$

Let $m \in \mathbb{N}, m \geq 1$. Then there is ε_m such that for any $\varepsilon \in (0, \varepsilon_m]$ we have

$$\psi^\varepsilon u = \sum_{|\gamma| \leq m} \tau_\gamma u_\gamma + \sum_{finite} \tau_\gamma ((\tau_{-\gamma} \psi^\varepsilon) u_\gamma).$$

By the first part we get that

$$\sum_{|\gamma| \leq m} \|u_\gamma\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \|\psi^\varepsilon u\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 C(s, n, \psi)^2 \|u\|_{\mathcal{H}^s}^2.$$

Since m is arbitrary, it follows that $\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2 < \infty$. Further from

$$\sum_{|\gamma| \leq m} \|u_\gamma\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \|\psi^\varepsilon u\|_{\mathcal{H}^s}^2, \quad 0 < \varepsilon \leq \varepsilon_m,$$

we obtain that

$$\sum_{|\gamma| \leq m} \|u_\gamma\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \|u\|_{\mathcal{H}^s}^2, \quad \forall m \in \mathbb{N}.$$

Hence

$$\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \|u\|_{\mathcal{H}^s}^2.$$

Now suppose that $\sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2 < \infty$. For $m \in \mathbb{N}, m \geq 1$ we put $u(m) = \sum_{|\gamma| \leq m} \tau_\gamma u_\gamma$. Then

$$\|u(m+p) - u(m)\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \sum_{m \leq |\gamma| \leq m+p} \|u_\gamma\|_{\mathcal{H}^s}^2$$

It follows that $\{u(m)\}_{m \geq 1}$ is a Cauchy sequence in $\mathcal{H}^s(\mathbb{R}^n)$. Let $v \in \mathcal{H}^s(\mathbb{R}^n)$ be such that $u(m) \rightarrow v$ in $\mathcal{H}^s(\mathbb{R}^n)$. Since $u(m) \rightarrow u$ in $\mathcal{D}'(\mathbb{R}^n)$, it follows that $u = v$. Hence $u(m) \rightarrow u$ in $\mathcal{H}^s(\mathbb{R}^n)$. Since we have

$$\|u(m)\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \sum_{|\gamma| \leq m} \|u_\gamma\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2, \quad \forall m \in \mathbb{N}.$$

we obtain that

$$\|u\|_{\mathcal{H}^s}^2 \leq C_{s,n,\varphi}^2 \sum_{\gamma \in \mathbb{Z}^n} \|u_\gamma\|_{\mathcal{H}^s}^2.$$

□

To use the previous result we need a convenient partition of unity. Let $N \in \mathbb{N}$ and $\{x_1, \dots, x_N\} \subset \mathbb{R}^n$ be such that

$$[0, 1]^n \subset \left(x_1 + \left[\frac{1}{3}, \frac{2}{3}\right]^n\right) \cup \dots \cup \left(x_N + \left[\frac{1}{3}, \frac{2}{3}\right]^n\right)$$

Let $\tilde{h} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $\tilde{h} \geq 0$, be such that $\tilde{h} = 1$ on $[\frac{1}{3}, \frac{2}{3}]^n$ and $\text{supp } \tilde{h} \subset [\frac{1}{4}, \frac{3}{4}]^n$. Then

- (a) $\tilde{H} = \sum_{i=1}^N \sum_{\gamma \in \mathbb{Z}^n} \tau_{\gamma+x_i} \tilde{h} \in \mathcal{BC}^\infty(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic and $\tilde{H} \geq 1$.
- (b) $h_i = \frac{\tau_{x_i} \tilde{h}}{\tilde{H}} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $h_i \geq 0$, $\text{supp } h_i \subset x_i + [\frac{1}{4}, \frac{3}{4}]^n = K_i$, $(K_i - K_i) \cap \mathbb{Z}^n = \{0\}$, $i = 1, \dots, N$.
- (c) $\chi_i = \sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma h_i \in \mathcal{BC}^\infty(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic, $i = 1, \dots, N$ and $\sum_{i=1}^N \chi_i = 1$.
- (d) $h = \sum_{i=1}^N h_i \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $h \geq 0$, $\sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma h = 1$.

A first consequence of previous results is the next proposition.

Proposition 2.4. *Let $\mathbf{s} \in \mathbb{R}^j$ and $m_{\mathbf{s}} = \lfloor |\mathbf{s}|_1 + \frac{n+1}{2} \rfloor + 1$. Then*

$$\mathcal{BC}^{m_{\mathbf{s}}}(\mathbb{R}^n) \cdot \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \subset \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n).$$

Proof. Let $u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$. We use the partition of unity constructed above to obtain a decomposition of u satisfying the conditions of Lemma 2.3. Using Proposition 2.1 (c), it follows that $\chi_i u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$, $i = 1, \dots, N$. We have

$$u = \sum_{i=1}^N \chi_i u$$

with $\chi_i u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$,

$$\begin{aligned} \chi_i u &= \sum_{\gamma \in \mathbb{Z}^n} \tau_{\gamma} (h_i \tau_{-\gamma} u), \quad h_i \tau_{-\gamma} u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \cap \mathcal{D}'_{K_i}(\mathbb{R}^n), \\ (K_i - K_i) \cap \mathbb{Z}^n &= \{0\}, \quad i = 1, \dots, N. \end{aligned}$$

So we can assume that $u \in \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)$ is of the form described in Lemma 2.3.

Let $\psi \in \mathcal{BC}^{m_{\mathbf{s}}}(\mathbb{R}^n)$. Then

$$\psi u = \sum_{\gamma \in \mathbb{Z}^n} \psi \tau_{\gamma} u_{\gamma} = \sum_{\gamma \in \mathbb{Z}^n} \tau_{\gamma} (\psi_{\gamma} u_{\gamma})$$

with $\psi_{\gamma} = \varphi(\tau_{-\gamma} \psi)$, where $\varphi \in \mathcal{C}_0^{\infty}(\mathbb{R}^n)$ is the function considered in the proof of Lemma 2.3. We apply Lemma 2.3 and Proposition 2.1 (b) to obtain

$$\|\psi u\|_{\mathcal{H}^{\mathbf{s}}}^2 \leq C_{\mathbf{s}, n, \varphi}^2 \sum_{\gamma \in \mathbb{Z}^n} \|\psi_{\gamma} u_{\gamma}\|_{\mathcal{H}^{\mathbf{s}}}^2$$

and

$$\begin{aligned} \|\psi_{\gamma} u_{\gamma}\|_{\mathcal{H}^{\mathbf{s}}} &\leq Cst \left(\sum_{|\alpha| \leq m_{\mathbf{s}}} \|\partial^{\alpha} (\varphi(\tau_{-\gamma} \psi))\|_{L^2} \right) \|u_{\gamma}\|_{\mathcal{H}^{\mathbf{s}}} \\ &\leq Cst \|\varphi\|_{H^{m_{\mathbf{s}}}} \|\psi\|_{\mathcal{BC}^{m_{\mathbf{s}}}} \|u_{\gamma}\|_{\mathcal{H}^{\mathbf{s}}}, \quad \gamma \in \mathbb{Z}^n. \end{aligned}$$

Hence another application of Lemma 2.3 gives

$$\begin{aligned} \|\psi u\|_{\mathcal{H}^{\mathbf{s}}}^2 &\leq Cst \|\varphi\|_{H^{m_{\mathbf{s}}}}^2 \|\psi\|_{\mathcal{BC}^{m_{\mathbf{s}}}}^2 \sum_{\gamma \in \mathbb{Z}^n} \|u_{\gamma}\|_{\mathcal{H}^{\mathbf{s}}}^2 \\ &\leq Cst \|\varphi\|_{H^{m_{\mathbf{s}}}}^2 \|\psi\|_{\mathcal{BC}^{m_{\mathbf{s}}}}^2 \|u\|_{\mathcal{H}^{\mathbf{s}}}^2. \end{aligned}$$

□

Corollary 2.5. *Let $\mathbf{s} \in \mathbb{R}^j$. Then*

$$\mathcal{BC}^{\infty}(\mathbb{R}^n) \cdot \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \subset \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n).$$

Lemma 2.6. *Let $\lambda_1, \lambda_2 \geq 0$, $\lambda_1 + \lambda_2 > n/2$. Then*

$$\langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_1} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_2} \leq \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(\lambda_1 + \lambda_2)} \right\|_{L^1}$$

Proof. The case $\lambda_1 \cdot \lambda_2 = 0$ is trivial. Thus we may assume that $\lambda_1, \lambda_2 > 0$, $\lambda_1 + \lambda_2 > n/2$. Then

$$\langle \cdot \rangle^{-2\lambda_j} \in L^{p_j}, \quad p_j = \frac{\lambda_1 + \lambda_2}{\lambda_j} > 1, \quad j = 1, 2.$$

Since $\frac{1}{p_1} + \frac{1}{p_2} = 1$, by using Hölder's inequality we get

$$\langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_1} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_2} \leq \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_1} \right\|_{L^{p_1}} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_2} \right\|_{L^{p_2}}$$

with

$$\begin{aligned} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_j} \right\|_{L^{p_j}}^{p_j} &= \int \left[\left(1 + |\xi|^2 \right)^{-\lambda_j} \right]^{\frac{\lambda_1 + \lambda_2}{\lambda_j}} d\xi \\ &= \int \left(1 + |\xi|^2 \right)^{-\lambda_1 - \lambda_2} d\xi \\ &= \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(\lambda_1 + \lambda_2)} \right\|_{L^1}, \quad j = 1, 2. \end{aligned}$$

Therefore,

$$\begin{aligned} \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_1} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_2} &\leq \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_1} \right\|_{L^{p_1}} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2\lambda_2} \right\|_{L^{p_2}} \\ &= \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(\lambda_1 + \lambda_2)} \right\|_{L^1}^{\frac{1}{p_1} + \frac{1}{p_2}} \\ &= \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(\lambda_1 + \lambda_2)} \right\|_{L^1}. \end{aligned}$$

□

Lemma 2.7. *Let $s, t \in \mathbb{R}$, $s + t > n/2$. For $\varepsilon \in (0, s + t - n/2)$ we put $\sigma(\varepsilon) = \min\{s, t, s + t - n/2 - \varepsilon\}$. Then*

$$\langle \cdot \rangle_{\mathbb{R}^n}^{-2s} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2t} \leq C(s, t, \varepsilon, n) \langle \cdot \rangle_{\mathbb{R}^n}^{-2\sigma(\varepsilon)}.$$

where

$$C(s, t, \varepsilon, n) = \begin{cases} 2^{2\sigma(\varepsilon)+1} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t-\sigma(\varepsilon))} \right\|_{L^1} & \text{if } s, t \geq 0, \\ 2^{|\sigma(\varepsilon)|} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t)} \right\|_{L^1} & \text{if } s < 0 \text{ or } t < 0. \end{cases}$$

Proof. Let us write σ for $\sigma(\varepsilon)$.

Step 1. The case $s, t \geq 0$. We have

$$\langle \cdot \rangle_{\mathbb{R}^n}^{-2s} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2t}(\xi) = \int_{|\eta - \xi| \geq \frac{1}{2}|\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta + \int_{|\eta - \xi| \leq \frac{1}{2}|\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta$$

(a) If $|\eta - \xi| \geq \frac{1}{2}|\xi|$, then

$$\frac{1}{1 + |\xi - \eta|^2} \leq \frac{4}{1 + |\xi|^2} \Leftrightarrow \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-1} \leq 2 \langle \xi \rangle_{\mathbb{R}^n}^{-1}$$

and

$$\begin{aligned} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} &= \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2\sigma} \cdot \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2(s-\sigma)} \\ &\leq 2^{2\sigma} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2(s-\sigma)} \end{aligned}$$

Since $s - \sigma + t = s + t - n/2 - \varepsilon - \sigma + n/2 + \varepsilon \geq n/2 + \varepsilon > n/2$, the previous lemma allows to evaluate the integral on the domain $|\eta - \xi| \geq \frac{1}{2} |\xi|$

$$\begin{aligned} \int_{|\eta - \xi| \geq \frac{1}{2} |\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta &\leq 2^{2\sigma} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \int_{|\eta - \xi| \geq \frac{1}{2} |\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2(s-\sigma)} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta \\ &\leq 2^{2\sigma} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \left(\langle \cdot \rangle_{\mathbb{R}^n}^{-2(s-\sigma)} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2t} \right) (\xi) \\ &\leq 2^{2\sigma} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t-\sigma)} \right\|_{L^1} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \end{aligned}$$

(b) If $|\eta - \xi| \leq \frac{1}{2} |\xi|$, then $|\eta| \geq |\xi| - |\eta - \xi| \geq \frac{1}{2} |\xi|$. We can therefore use (a) to evaluate the integral on the domain $|\eta - \xi| \leq \frac{1}{2} |\xi|$. It follows that

$$\begin{aligned} \int_{|\eta - \xi| \leq \frac{1}{2} |\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta &\leq \int_{|\eta| \geq \frac{1}{2} |\xi|} \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta \\ &= \int_{|\zeta - \xi| \geq \frac{1}{2} |\xi|} \langle \zeta \rangle_{\mathbb{R}^n}^{-2s} \langle \xi - \zeta \rangle_{\mathbb{R}^n}^{-2t} d\zeta \\ &\leq 2^{2\sigma} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t-\sigma)} \right\|_{L^1} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \end{aligned}$$

(c) From (a) and (b) we obtain

$$\langle \cdot \rangle_{\mathbb{R}^n}^{-2s} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2t} \leq 2^{2\sigma+1} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t-\sigma)} \right\|_{L^1} \langle \cdot \rangle_{\mathbb{R}^n}^{-2\sigma}.$$

Step 2. Next we consider the case $s < 0$ or $t < 0$. If $s < 0$ and $s + t > n/2$, then $\sigma = s$. In this case we use Peetre's inequality to obtain:

$$\begin{aligned} \langle \cdot \rangle_{\mathbb{R}^n}^{-2s} * \langle \cdot \rangle_{\mathbb{R}^n}^{-2t} (\xi) &= \int \langle \xi - \eta \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2t} d\eta \\ &\leq 2^{|s|} \int \langle \xi \rangle_{\mathbb{R}^n}^{-2s} \langle \eta \rangle_{\mathbb{R}^n}^{-2(s+t)} d\eta \\ &= 2^{|\sigma|} \left\| \langle \cdot \rangle_{\mathbb{R}^n}^{-2(s+t)} \right\|_{L^1} \langle \xi \rangle_{\mathbb{R}^n}^{-2\sigma} \end{aligned}$$

The case $t < 0$ can be treated similarly. \square

Since $\langle \langle \cdot \rangle \rangle^{\mathbf{s}} = \langle \cdot \rangle_{\mathbb{R}^{n_1}}^{s_1} \otimes \dots \otimes \langle \cdot \rangle_{\mathbb{R}^{n_j}}^{s_j}$, $\mathbf{s} = (s_1, \dots, s_j) \in \mathbb{R}^j$ we obtain

Corollary 2.8. *Let $\mathbf{s}, \mathbf{t}, \varepsilon, \sigma(\varepsilon) \in \mathbb{R}^j$ such that, $s_l + t_l > n_l/2$, $0 < \varepsilon_l < s_l + t_l - n_l/2$, $\sigma_l(\varepsilon) = \sigma_l(\varepsilon_l) = \min \{s_l, t_l, s_l + t_l - n_l/2 - \varepsilon_l\}$ for any $l \in \{1, \dots, j\}$. Then there is $C(\mathbf{s}, \mathbf{t}, \varepsilon, n) > 0$ such that*

$$\langle \langle \cdot \rangle \rangle^{-2\mathbf{s}} * \langle \langle \cdot \rangle \rangle^{-2\mathbf{t}} \leq C(\mathbf{s}, \mathbf{t}, \varepsilon, n) \langle \langle \cdot \rangle \rangle^{-2\sigma(\varepsilon)}.$$

Proposition 2.9. *Let $\mathbf{s}, \mathbf{t}, \varepsilon, \sigma(\varepsilon) \in \mathbb{R}^j$ such that, $s_l + t_l > n_l/2$, $0 < \varepsilon_l < s_l + t_l - n_l/2$, $\sigma_l(\varepsilon) = \sigma_l(\varepsilon_l) = \min \{s_l, t_l, s_l + t_l - n_l/2 - \varepsilon_l\}$ for any $l \in \{1, \dots, j\}$. Then*

$$\mathcal{H}^{\mathbf{s}}(\mathbb{R}^n) \cdot \mathcal{H}^{\mathbf{t}}(\mathbb{R}^n) \subset \mathcal{H}^{\sigma(\varepsilon)}(\mathbb{R}^n)$$

Proof. Let us write σ for $\sigma(\varepsilon)$. Let $u, v \in \mathcal{S}(\mathbb{R}^n)$. Then

$$\begin{aligned} \|u \cdot v\|_{\mathcal{H}^\sigma}^2 &= \|\langle \langle \cdot \rangle \rangle^\sigma \widehat{u \cdot v}\|_{L^2}^2 = \int |\langle \langle \xi \rangle \rangle^\sigma \widehat{u \cdot v}(\xi)|^2 d\xi \\ &= (2\pi)^{-2n} \int |\langle \langle \xi \rangle \rangle^\sigma \widehat{u} * \widehat{v}(\xi)|^2 d\xi \end{aligned}$$

By using Schwarz's inequality and the above corollary we can estimate the integrand as follows

$$\begin{aligned} |\langle\langle\xi\rangle\rangle^\sigma \widehat{u} * \widehat{v}(\xi)|^2 &\leq \left(\int |\langle\langle\eta\rangle\rangle^s \widehat{u}(\eta)| \left| \langle\langle\xi-\eta\rangle\rangle^t \widehat{v}(\xi-\eta) \right| \frac{\langle\langle\xi\rangle\rangle^\sigma}{\langle\langle\eta\rangle\rangle^s \langle\langle\xi-\eta\rangle\rangle^t} d\eta \right)^2 \\ &\leq \left(\int |\langle\langle\eta\rangle\rangle^s \widehat{u}(\eta)|^2 \left| \langle\langle\xi-\eta\rangle\rangle^t \widehat{v}(\xi-\eta) \right|^2 d\eta \right) \left(\int \frac{\langle\langle\xi\rangle\rangle^{2\sigma}}{\langle\langle\eta\rangle\rangle^{2s} \langle\langle\xi-\eta\rangle\rangle^{2t}} d\eta \right) \\ &\leq C(s, t, \varepsilon, n) \int |\langle\langle\eta\rangle\rangle^s \widehat{u}(\eta)|^2 \left| \langle\langle\xi-\eta\rangle\rangle^t \widehat{v}(\xi-\eta) \right|^2 d\eta \end{aligned}$$

Hence

$$\begin{aligned} \|u \cdot v\|_{\mathcal{H}^\sigma}^2 &\leq C'(s, t, \varepsilon, n) \int \left(\int |\langle\langle\eta\rangle\rangle^s \widehat{u}(\eta)|^2 \left| \langle\langle\xi-\eta\rangle\rangle^t \widehat{v}(\xi-\eta) \right|^2 d\eta \right) d\xi \\ &= C'(s, t, \varepsilon, n) \|u\|_{\mathcal{H}^s}^2 \|v\|_{\mathcal{H}^t}^2 \end{aligned}$$

To conclude we use the fact that $\mathcal{S}(\mathbb{R}^n)$ is dense in any $\mathcal{H}^m(\mathbb{R}^n)$. \square

Corollary 2.10. *Let $s \in \mathbb{R}^j$. If $s_1 > n_1/2, \dots, s_j > n_j/2$, then $\mathcal{H}^s(\mathbb{R}^n)$ is a Banach algebra.*

3. KATO-SOBOLEV SPACES $\mathcal{K}_p^s(\mathbb{R}^n)$

We begin by proving some results that will be useful later. Let $\varphi, \psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\varphi, \psi \in \mathcal{S}(\mathbb{R}^n)$). Then the maps

$$\begin{aligned} \mathbb{R}^n \times \mathbb{R}^n &\ni (x, y) \xrightarrow{f} \varphi(x) \psi(x-y) = (\varphi \tau_y \psi)(x) \in \mathbb{C}, \\ \mathbb{R}^n \times \mathbb{R}^n &\ni (x, y) \xrightarrow{g} \varphi(y) \psi(x-y) = \varphi(y) (\tau_y \psi)(x) \in \mathbb{C}, \end{aligned}$$

are in $\mathcal{C}_0^\infty(\mathbb{R}^n \times \mathbb{R}^n)$ (respectively in $\mathcal{S}(\mathbb{R}^n \times \mathbb{R}^n)$). To see this we note that

$$f = (\varphi \otimes \psi) \circ T, \quad g = (\varphi \otimes \psi) \circ S$$

where

$$\begin{aligned} T &: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n \times \mathbb{R}^n, \quad T(x, y) = (x, x-y), \quad T \equiv \begin{pmatrix} \mathbf{I} & 0 \\ \mathbf{I} & -\mathbf{I} \end{pmatrix}, \\ S &: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n \times \mathbb{R}^n, \quad S(x, y) = (y, x-y), \quad S \equiv \begin{pmatrix} 0 & \mathbf{I} \\ \mathbf{I} & -\mathbf{I} \end{pmatrix}. \end{aligned}$$

Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$). Then using Fubini theorem for distributions we get

$$\begin{aligned} \langle u \otimes 1, f \rangle &= \langle (u \otimes 1)(x, y), \varphi(x) \psi(x-y) \rangle \\ &= \langle u(x), \langle 1(y), \varphi(x) \psi(x-y) \rangle \rangle \\ &= \langle u(x), \varphi(x) \langle 1(y), \psi(x-y) \rangle \rangle \\ &= \left\langle u(x), \varphi(x) \int \psi(x-y) dy \right\rangle \\ &= \left(\int \psi \right) \langle u, \varphi \rangle \end{aligned}$$

and

$$\begin{aligned}\langle u \otimes 1, f \rangle &= \langle 1(y), \langle u(x), \varphi(x) \psi(x-y) \rangle \rangle \\ &= \int \langle u, \varphi \tau_y \psi \rangle dy.\end{aligned}$$

It follows that

$$\left(\int \psi \right) \langle u, \varphi \rangle = \int \langle u, \varphi \tau_y \psi \rangle dy$$

valid for

- (i) $u \in \mathcal{D}'(\mathbb{R}^n)$, $\varphi, \psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$;
- (ii) $u \in \mathcal{S}'(\mathbb{R}^n)$, $\varphi, \psi \in \mathcal{S}(\mathbb{R}^n)$.

We also have

$$\begin{aligned}\langle u \otimes 1, g \rangle &= \langle (u \otimes 1)(x, y), \varphi(y) \psi(x-y) \rangle \\ &= \langle u(x), \langle 1(y), \varphi(y) \psi(x-y) \rangle \rangle \\ &= \langle u(x), (\varphi * \psi)(x) \rangle \\ &= \langle u, \varphi * \psi \rangle\end{aligned}$$

and

$$\begin{aligned}\langle u \otimes 1, g \rangle &= \langle 1(y), \langle u(x), \varphi(y) \psi(x-y) \rangle \rangle \\ &= \int \varphi(y) \langle u, \tau_y \psi \rangle dy.\end{aligned}$$

Hence

$$\langle u, \varphi * \psi \rangle = \int \varphi(y) \langle u, \tau_y \psi \rangle dy$$

true for

- (i) $u \in \mathcal{D}'(\mathbb{R}^n)$, $\varphi, \psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$;
- (ii) $u \in \mathcal{S}'(\mathbb{R}^n)$, $\varphi, \psi \in \mathcal{S}(\mathbb{R}^n)$.

Lemma 3.1. *Let $\varphi, \psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\varphi, \psi \in \mathcal{S}(\mathbb{R}^n)$) and $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$). Then*

$$(3.1) \quad \left(\int \psi \right) \langle u, \varphi \rangle = \int \langle u, \varphi \tau_y \psi \rangle dy$$

$$(3.2) \quad \langle u, \varphi * \psi \rangle = \int \varphi(y) \langle u, \tau_y \psi \rangle dy$$

If $\varepsilon_1, \dots, \varepsilon_n$ is a basis in \mathbb{R}^n , we say that $\Gamma = \oplus_{j=1}^n \mathbb{Z}\varepsilon_j$ is a lattice.

Let $\Gamma \subset \mathbb{R}^n$ be a lattice. Let $\psi \in \mathcal{S}(\mathbb{R}^n)$. Then $\sum_{\gamma \in \Gamma} \tau_\gamma \psi = \sum_{\gamma \in \Gamma} \psi(\cdot - \gamma)$ is uniformly convergent on compact subsets of \mathbb{R}^n . Since $\partial^\alpha \psi \in \mathcal{S}(\mathbb{R}^n)$, it follows that there is $\Psi \in \mathcal{C}^\infty(\mathbb{R}^n)$ such that

$$\Psi = \sum_{\gamma \in \Gamma} \tau_\gamma \psi = \sum_{\gamma \in \Gamma} \psi(\cdot - \gamma) \quad \text{in } \mathcal{C}^\infty(\mathbb{R}^n).$$

Moreover we have $\tau_\gamma \Psi = \Psi(\cdot - \gamma) = \Psi$ for any $\gamma \in \Gamma$. From here we obtain that $\Psi \in \mathcal{BC}^\infty(\mathbb{R}^n)$. If $\Psi(y) \neq 0$ for any $y \in \mathbb{R}^n$, then $\frac{1}{\Psi} \in \mathcal{BC}^\infty(\mathbb{R}^n)$.

Let $\varphi \in \mathcal{S}(\mathbb{R}^n)$. Then

$$\varphi \Psi = \sum_{\gamma \in \Gamma} \varphi(\tau_\gamma \psi)$$

with the series convergent in $\mathcal{S}(\mathbb{R}^n)$. Indeed we have

$$\begin{aligned} \sum_{\gamma \in \Gamma} \langle x \rangle^k |\partial^\alpha \varphi(x) \partial^\beta \psi(x - \gamma)| \\ \leq \sup_y \langle y \rangle^{n+1} |\partial^\beta \psi(y)| \sum_{\gamma \in \Gamma} \langle x \rangle^k |\partial^\alpha \varphi(x) \langle x - \gamma \rangle^{-n-1}| \\ \leq 2^{\frac{n+1}{2}} \sup_y \langle y \rangle^{n+1} |\partial^\beta \psi(y)| \sup_z \langle z \rangle^{k+n+1} |\partial^\alpha \varphi(z)| \sum_{\gamma \in \Gamma} \langle \gamma \rangle^{-n-1}. \end{aligned}$$

This estimate proves the convergence of the series in $\mathcal{S}(\mathbb{R}^n)$. Let χ be the sum of the series $\sum_{\gamma \in \Gamma} \varphi(\tau_\gamma \psi)$ in $\mathcal{S}(\mathbb{R}^n)$. Then for any $y \in \mathbb{R}^n$ we have

$$\begin{aligned} \chi(y) &= \langle \delta_y, \chi \rangle = \left\langle \delta_y, \sum_{\gamma \in \Gamma} \varphi(\tau_\gamma \psi) \right\rangle \\ &= \sum_{\gamma \in \Gamma} \langle \delta_y, \varphi(\tau_\gamma \psi) \rangle = \sum_{\gamma \in \Gamma} \varphi(y) \psi(y - \gamma) \\ &= \varphi(y) \Psi(y). \end{aligned}$$

So $\varphi \Psi = \sum_{\gamma \in \Gamma} \varphi(\tau_\gamma \psi)$ in $\mathcal{S}(\mathbb{R}^n)$.

If $\psi, \varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ and $\mathcal{S}(\mathbb{R}^n)$ is replaced by $\mathcal{C}_0^\infty(\mathbb{R}^n)$, then the previous observations are trivial.

Lemma 3.2. *Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$) and $\psi, \varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\psi, \varphi \in \mathcal{S}(\mathbb{R}^n)$). Then $\Psi = \sum_{\gamma \in \Gamma} \tau_\gamma \psi \in \mathcal{BC}^\infty(\mathbb{R}^n)$ is Γ -periodic and*

$$(3.3) \quad \langle u, \Psi \varphi \rangle = \sum_{\gamma \in \Gamma} \langle u, (\tau_\gamma \psi) \varphi \rangle.$$

Lemma 3.3. (a) *Let $\chi \in \mathcal{S}(\mathbb{R}^n)$ and $u \in \mathcal{S}'(\mathbb{R}^n)$. Then $\widehat{\chi u} \in \mathcal{S}'(\mathbb{R}^n) \cap \mathcal{C}_{pol}^\infty(\mathbb{R}^n)$. In fact we have*

$$\widehat{\chi u}(\xi) = \left\langle e^{-i\langle \cdot, \xi \rangle} u, \chi \right\rangle = \left\langle u, e^{-i\langle \cdot, \xi \rangle} \chi \right\rangle, \quad \xi \in \mathbb{R}^n.$$

(b) *Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$) and $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\chi \in \mathcal{S}(\mathbb{R}^n)$). Then*

$$\mathbb{R}^n \times \mathbb{R}^n \ni (y, \xi) \rightarrow \widehat{u \tau_y \chi}(\xi) = \left\langle u, e^{-i\langle \cdot, \xi \rangle} \chi(\cdot - y) \right\rangle \in \mathbb{C}$$

is a \mathcal{C}^∞ -function.

Proof. Let $q : \mathbb{R}_x^n \times \mathbb{R}_\xi^n \rightarrow \mathbb{R}$, $q(x, \xi) = \langle x, \xi \rangle$. Then $e^{-iq}(u \otimes 1) \in \mathcal{S}'(\mathbb{R}_x^n \times \mathbb{R}_\xi^n)$.

If $\varphi \in \mathcal{S}(\mathbb{R}_\xi^n)$, then we have

$$\begin{aligned} \langle e^{-iq}(u \otimes 1), \chi \otimes \varphi \rangle &= \langle u \otimes 1, e^{-iq}(\chi \otimes \varphi) \rangle \\ &= \left\langle u(x), \left\langle 1(\xi), e^{-iq(x, \xi)} \chi(x) \varphi(\xi) \right\rangle \right\rangle \\ &= \left\langle u(x), \chi(x) \left\langle 1(\xi), e^{-i\langle x, \xi \rangle} \varphi(\xi) \right\rangle \right\rangle \\ &= \langle u, \chi \widehat{\varphi} \rangle = \langle \widehat{\chi u}, \varphi \rangle \end{aligned}$$

and

$$\begin{aligned}
\langle \widehat{\chi}u, \varphi \rangle &= \langle \mathbf{e}^{-i q} (u \otimes 1), \chi \otimes \varphi \rangle \\
&= \left\langle 1(\xi), \left\langle u(x), \mathbf{e}^{-i \langle x, \xi \rangle} \chi(x) \varphi(\xi) \right\rangle \right\rangle \\
&= \left\langle 1(\xi), \varphi(\xi) \left\langle u, \mathbf{e}^{-i \langle \cdot, \xi \rangle} \chi \right\rangle \right\rangle \\
&= \left\langle 1(\xi), \varphi(\xi) \left\langle \mathbf{e}^{-i \langle \cdot, \xi \rangle} u, \chi \right\rangle \right\rangle \\
&= \int \varphi(\xi) \left\langle \mathbf{e}^{-i \langle \cdot, \xi \rangle} u, \chi \right\rangle d\xi
\end{aligned}$$

This proves that

$$\widehat{\chi}u(\xi) = \left\langle \mathbf{e}^{-i \langle \cdot, \xi \rangle} u, \chi \right\rangle, \quad \xi \in \mathbb{R}^n.$$

□

Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$) and $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ (or $\chi \in \mathcal{S}(\mathbb{R}^n) \setminus 0$). Let $\widetilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\widetilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$) and $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$. By using (3.1) we get

$$\begin{aligned}
\langle u\tau_z \widetilde{\chi}, \varphi \rangle &= \frac{1}{\|\chi\|_{L^2}^2} \int \langle u\tau_z \widetilde{\chi}, (\tau_y \chi) (\tau_y \overline{\chi}) \varphi \rangle dy \\
&= \frac{1}{\|\chi\|_{L^2}^2} \int \langle u\tau_y \chi, (\tau_z \widetilde{\chi}) (\tau_y \overline{\chi}) \varphi \rangle dy, \\
|\langle u\tau_z \widetilde{\chi}, \varphi \rangle| &\leq \frac{1}{\|\chi\|_{L^2}^2} \int \|u\tau_y \chi\|_{\mathcal{H}^s} \|(\tau_z \widetilde{\chi}) (\tau_y \overline{\chi}) \varphi\|_{\mathcal{H}^{-s}} dy.
\end{aligned}$$

Let $\Gamma \subset \mathbb{R}^n$ be a lattice. Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$) and let $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\chi \in \mathcal{S}(\mathbb{R}^n)$) be such that

$$\Psi = \Psi_{\Gamma, \chi} = \sum_{\gamma \in \Gamma} |\tau_\gamma \chi|^2 > 0.$$

Then $\Psi, \frac{1}{\Psi} \in \mathcal{BC}^\infty(\mathbb{R}^n)$ and both are Γ -periodic. Let $\widetilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\widetilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$). Using (3.3) we obtain that

$$\begin{aligned}
\langle u\tau_z \widetilde{\chi}, \varphi \rangle &= \sum_{\gamma \in \Gamma} \left\langle u\tau_\gamma \chi, \frac{1}{\Psi} (\tau_\gamma \overline{\chi}) (\tau_z \widetilde{\chi}) \varphi \right\rangle, \\
|\langle u\tau_z \widetilde{\chi}, \varphi \rangle| &\leq \sum_{\gamma \in \Gamma} \|u\tau_\gamma \chi\|_{\mathcal{H}^s} \left\| \frac{1}{\Psi} (\tau_\gamma \overline{\chi}) (\tau_z \widetilde{\chi}) \varphi \right\|_{\mathcal{H}^{-s}} \\
&\leq C_\Psi \sum_{\gamma \in \Gamma} \|u\tau_\gamma \chi\|_{\mathcal{H}^s} \|(\tau_\gamma \overline{\chi}) (\tau_z \widetilde{\chi}) \varphi\|_{\mathcal{H}^{-s}}.
\end{aligned}$$

In the last inequality we used the Proposition 2.4 and the fact that $\frac{1}{\Psi} \in \mathcal{BC}^\infty(\mathbb{R}^n)$.

If (Y, μ) is either \mathbb{R}^n with Lebesgue measure or Γ with the counting measure, then the previous estimates can be written as:

$$|\langle u\tau_z \widetilde{\chi}, \varphi \rangle| \leq Cst \int_Y \|u\tau_y \chi\|_{\mathcal{H}^s} \|(\tau_z \widetilde{\chi}) (\tau_y \overline{\chi}) \varphi\|_{\mathcal{H}^{-s}} d\mu(y)$$

We shall use Proposition 2.4 to estimate $\|(\tau_z \tilde{\chi})(\tau_y \bar{\chi})\varphi\|_{\mathcal{H}^{-s}}$. Let us write m_s for $\lceil |s|_1 + \frac{n+1}{2} \rceil + 1$. Then we have

$$\|(\tau_z \tilde{\chi})(\tau_y \bar{\chi})\varphi\|_{\mathcal{H}^{-s}} \leq Cst \sup_{|\alpha+\beta| \leq m_s} |((\tau_z \partial^\alpha \tilde{\chi})(\tau_y \partial^\beta \bar{\chi}))| \|\varphi\|_{\mathcal{H}^{-s}}.$$

For any $N \in \mathbb{N}$ there is a continuous seminorm $p = p_{N,s}$ on $\mathcal{S}(\mathbb{R}^n)$ so that

$$\begin{aligned} |(\tau_z \partial^\alpha \tilde{\chi})(\tau_y \partial^\beta \bar{\chi})(x)| &\leq p(\tilde{\chi})p(\chi)\langle x-z \rangle^{-2N}\langle x-y \rangle^{-2N} \\ &\leq 2^N p(\tilde{\chi})p(\chi)\langle 2x-z-y \rangle^{-N}\langle z-y \rangle^{-N} \\ &\leq 2^N p(\tilde{\chi})p(\chi)\langle z-y \rangle^{-N}, \quad |\alpha+\beta| \leq m_s. \end{aligned}$$

Here we used the inequality

$$\langle X \rangle^{-2N} \langle Y \rangle^{-2N} \leq 2^N \langle X+Y \rangle^{-N} \langle X-Y \rangle^{-N}, \quad X, Y \in \mathbb{R}^m$$

which is a consequence of Peetre's inequality:

$$\left. \begin{aligned} \langle X+Y \rangle^N &\leq 2^{\frac{N}{2}} \langle X \rangle^N \langle Y \rangle^N \\ \langle X-Y \rangle^N &\leq 2^{\frac{N}{2}} \langle X \rangle^N \langle Y \rangle^N \end{aligned} \right\} \Rightarrow \langle X+Y \rangle^N \langle X-Y \rangle^N \leq 2^N \langle X \rangle^{2N} \langle Y \rangle^{2N}$$

Hence

$$\begin{aligned} \sup_{|\alpha+\beta| \leq m_s} |((\tau_z \partial^\alpha \tilde{\chi})(\tau_y \partial^\beta \bar{\chi}))| &\leq 2^N p_{N,s}(\tilde{\chi})p_{N,s}(\chi)\langle z-y \rangle^{-N}, \\ \|(\tau_z \tilde{\chi})(\tau_y \bar{\chi})\varphi\|_{\mathcal{H}^{-s}} &\leq C(N, s, \chi, \tilde{\chi})\langle z-y \rangle^{-N} \|\varphi\|_{\mathcal{H}^{-s}}, \\ |\langle u\tau_z \tilde{\chi}, \varphi \rangle| &\leq C(N, s, \chi, \tilde{\chi}) \left(\int_Y \|u\tau_y \chi\|_{\mathcal{H}^s} \langle z-y \rangle^{-N} d\mu(y) \right) \|\varphi\|_{\mathcal{H}^{-s}}. \end{aligned}$$

The last estimate implies that

$$\|u\tau_z \tilde{\chi}\|_{\mathcal{H}^s} \leq C(N, s, \chi, \tilde{\chi}) \left(\int_Y \|u\tau_y \chi\|_{\mathcal{H}^s} \langle z-y \rangle^{-N} d\mu(y) \right)$$

Let $N = n+1$ and $1 \leq p < \infty$. If (Z, ν) is either \mathbb{R}^n with Lebesgue measure or a lattice with the counting measure, then Schur's lemma implies

$$\left(\int_Z \|u\tau_z \tilde{\chi}\|_{\mathcal{H}^s}^p d\nu(z) \right)^{\frac{1}{p}} \leq C'(n, s, \chi, \tilde{\chi}) \left\| \langle \cdot \rangle^{-n-1} \right\|_{L^1} \left(\int_Y \|u\tau_y \chi\|_{\mathcal{H}^s}^p d\mu(y) \right)^{\frac{1}{p}}$$

For $p = \infty$ we have

$$\sup_z \|u\tau_z \tilde{\chi}\|_{\mathcal{H}^s} \leq C'(n, s, \chi, \tilde{\chi}) \left\| \langle \cdot \rangle^{-n-1} \right\|_{L^1} \sup_y \|u\tau_y \chi\|_{\mathcal{H}^s}^p.$$

By taking different combinations of (Y, μ) and (Z, ν) we obtain the following result.

Proposition 3.4. *Let $u \in \mathcal{D}'(\mathbb{R}^n)$ (or $u \in \mathcal{S}'(\mathbb{R}^n)$) and $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ (or $\chi \in \mathcal{S}(\mathbb{R}^n) \setminus 0$). Let $1 \leq p < \infty$.*

(a) *If $\tilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\tilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$), then there is $C(n, s, \chi, \tilde{\chi}) > 0$ such that*

$$\begin{aligned} \left(\int \|u\tau_{\tilde{y}} \tilde{\chi}\|_{\mathcal{H}^s}^p d\tilde{y} \right)^{\frac{1}{p}} &\leq C(n, s, \chi, \tilde{\chi}) \left(\int \|u\tau_y \chi\|_{\mathcal{H}^s}^p dy \right)^{\frac{1}{p}}, \\ \sup_{\tilde{y}} \|u\tau_{\tilde{y}} \tilde{\chi}\|_{\mathcal{H}^s} &\leq C(n, s, \chi, \tilde{\chi}) \sup_y \|u\tau_y \chi\|_{\mathcal{H}^s}. \end{aligned}$$

(b) If $\Gamma \subset \mathbb{R}^n$ is a lattice such that

$$\Psi = \Psi_{\Gamma, \chi} = \sum_{\gamma \in \Gamma} |\tau_{\gamma} \chi|^2 > 0$$

and $\tilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\tilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$), then there is $C(n, \mathbf{s}, \Gamma, \chi, \tilde{\chi}) > 0$ such that

$$\begin{aligned} \left(\int \|u \tau_{\tilde{y}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}}^p d\tilde{y} \right)^{\frac{1}{p}} &\leq C(n, \mathbf{s}, \Gamma, \chi, \tilde{\chi}) \left(\sum_{\gamma \in \Gamma} \|u \tau_{\gamma} \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}}, \\ \sup_{\tilde{y}} \|u \tau_{\tilde{y}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}} &\leq C(n, \mathbf{s}, \Gamma, \chi, \tilde{\chi}) \sup_{\gamma} \|u \tau_{\gamma} \chi\|_{\mathcal{H}^{\mathbf{s}}}. \end{aligned}$$

(c) If $\tilde{\Gamma} \subset \mathbb{R}^n$ is a lattice and $\tilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\tilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$), then there is $C(n, \mathbf{s}, \tilde{\Gamma}, \chi, \tilde{\chi}) > 0$ such that

$$\begin{aligned} \left(\sum_{\tilde{\gamma} \in \tilde{\Gamma}} \|u \tau_{\tilde{\gamma}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} &\leq C(n, \mathbf{s}, \tilde{\Gamma}, \chi, \tilde{\chi}) \left(\int \|u \tau_y \chi\|_{\mathcal{H}^{\mathbf{s}}}^p dy \right)^{\frac{1}{p}}, \\ \sup_{\tilde{\gamma}} \|u \tau_{\tilde{\gamma}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}} &\leq C(n, \mathbf{s}, \tilde{\Gamma}, \chi, \tilde{\chi}) \sup_y \|u \tau_y \chi\|_{\mathcal{H}^{\mathbf{s}}}. \end{aligned}$$

(d) If $\Gamma, \tilde{\Gamma} \subset \mathbb{R}^n$ are lattices such that

$$\Psi = \Psi_{\Gamma, \chi} = \sum_{\gamma \in \Gamma} |\tau_{\gamma} \chi|^2 > 0$$

and $\tilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ (or $\tilde{\chi} \in \mathcal{S}(\mathbb{R}^n)$), then there is $C(n, \mathbf{s}, \Gamma, \tilde{\Gamma}, \chi, \tilde{\chi}) > 0$ such that

$$\begin{aligned} \left(\sum_{\tilde{\gamma} \in \tilde{\Gamma}} \|u \tau_{\tilde{\gamma}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} &\leq C(n, \mathbf{s}, \Gamma, \chi, \tilde{\chi}) \left(\sum_{\gamma \in \Gamma} \|u \tau_{\gamma} \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}}, \\ \sup_{\tilde{\gamma}} \|u \tau_{\tilde{\gamma}} \tilde{\chi}\|_{\mathcal{H}^{\mathbf{s}}} &\leq C(n, \mathbf{s}, \Gamma, \chi, \tilde{\chi}) \sup_{\gamma} \|u \tau_{\gamma} \chi\|_{\mathcal{H}^{\mathbf{s}}}. \end{aligned}$$

Definition 3.5. Let $1 \leq p \leq \infty$, $\mathbf{s} \in \mathbb{R}^j$ and $u \in \mathcal{D}'(\mathbb{R}^n)$. We say that u belongs to $\mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$ if there is $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ such that the measurable function $\mathbb{R}^n \ni y \rightarrow \|u \tau_y \chi\|_{\mathcal{H}^{\mathbf{s}}} \in \mathbb{R}$ belongs to $L^p(\mathbb{R}^n)$. We put

$$\begin{aligned} \|u\|_{\mathbf{s}, p, \chi} &= \left(\int \|u \tau_y \chi\|_{\mathcal{H}^{\mathbf{s}}}^p dy \right)^{\frac{1}{p}}, \quad 1 \leq p < \infty, \\ \|u\|_{\mathbf{s}, \infty, \chi} &\equiv \|u\|_{\mathbf{s}, \mathbf{u}1, \chi} = \sup_y \|u \tau_y \chi\|_{\mathcal{H}^{\mathbf{s}}}. \end{aligned}$$

Proposition 3.6. (a) The above definition does not depend on the choice of the function $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$.

(b) If $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$, then $\|\cdot\|_{\mathbf{s}, p, \chi}$ is a norm on $\mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$ and the topology that defines does not depend on the function χ .

(c) Let $\Gamma \subset \mathbb{R}^n$ be a lattice and $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ be a function with the property that

$$\Psi = \Psi_{\Gamma, \chi} = \sum_{\gamma \in \Gamma} |\tau_{\gamma} \chi|^2 > 0.$$

Then

$$\mathcal{K}_p^s(\mathbb{R}^n) \ni u \rightarrow \begin{cases} \left(\sum_{\gamma \in \Gamma} \|u \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} & 1 \leq p < \infty \\ \sup_{\gamma} \|u \tau_\gamma \chi\|_{\mathcal{H}^s} & p = \infty \end{cases}$$

is a norm on $\mathcal{K}_p^s(\mathbb{R}^n)$ and the topology that defines is the topology of $\mathcal{K}_p^s(\mathbb{R}^n)$. We shall use the notation

$$\|u\|_{s,p,\Gamma,\chi} = \begin{cases} \left(\sum_{\gamma \in \Gamma} \|u \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} & 1 \leq p < \infty \\ \sup_{\gamma} \|u \tau_\gamma \chi\|_{\mathcal{H}^s} & p = \infty \end{cases}.$$

(d) If $1 \leq p \leq q \leq \infty$, Then

$$\mathcal{K}_1^s(\mathbb{R}^n) \subset \mathcal{K}_p^s(\mathbb{R}^n) \subset \mathcal{K}_q^s(\mathbb{R}^n) \subset \mathcal{K}_\infty^s(\mathbb{R}^n) \equiv \mathcal{H}_{ul}^s(\mathbb{R}^n) \subset \mathcal{S}'(\mathbb{R}^n).$$

(e) If $s'_1 \leq s_1, \dots, s'_j \leq s_j$, then $\mathcal{K}_p^s(\mathbb{R}^n) \subset \mathcal{K}_p^{s'}(\mathbb{R}^n)$.

(f) $(\mathcal{K}_p^s(\mathbb{R}^n), \|\cdot\|_{s,p,\chi})$ is a Banach space.

(g) $u \in \mathcal{K}_p^s(\mathbb{R}^n)$ if and only if there is $l \in \{1, \dots, j\}$ such that $u, \partial_k u \in \mathcal{K}_p^{s-\delta_l}(\mathbb{R}^n)$ for any $k \in N_l$, where $\delta_l = (\delta_{l1}, \dots, \delta_{lj})$.

(h) If $s_1 > n_1/2, \dots, s_j > n_j/2$, then $\mathcal{K}_\infty^s(\mathbb{R}^n) \equiv \mathcal{H}_{ul}^s(\mathbb{R}^n) \subset \mathcal{BC}(\mathbb{R}^n)$.

Proof. (a) (b) (c) are immediate consequences of the previous proposition.

(d) The inclusions $\mathcal{K}_1^s(\mathbb{R}^n) \subset \mathcal{K}_p^s(\mathbb{R}^n) \subset \mathcal{K}_q^s(\mathbb{R}^n) \subset \mathcal{K}_\infty^s(\mathbb{R}^n)$ are consequences of the elementary inclusions $l^1 \subset l^p \subset l^q \subset l^\infty$. What remains to be shown is the inclusion $\mathcal{K}_\infty^s(\mathbb{R}^n) \equiv \mathcal{H}_{ul}^s(\mathbb{R}^n) \subset \mathcal{S}'(\mathbb{R}^n)$. Let $u \in \mathcal{H}_{ul}^s(\mathbb{R}^n)$, $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ and $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$. We have

$$\begin{aligned} \langle u, \varphi \rangle &= \frac{1}{\|\chi\|_{L^2}^2} \int \langle u, (\tau_y \chi) (\tau_y \bar{\chi}) \varphi \rangle dy \\ &= \frac{1}{\|\chi\|_{L^2}^2} \int \langle u \tau_y \chi, (\tau_y \bar{\chi}) \varphi \rangle dy, \end{aligned}$$

$$\begin{aligned} |\langle u, \varphi \rangle| &\leq \frac{1}{\|\chi\|_{L^2}^2} \int |\langle u \tau_y \chi, (\tau_y \bar{\chi}) \varphi \rangle| dy \\ &\leq \frac{1}{\|\chi\|_{L^2}^2} \int \|u \tau_y \chi\|_{\mathcal{H}^s} \|(\tau_y \bar{\chi}) \varphi\|_{\mathcal{H}^{-s}} dy \\ &\leq \frac{1}{\|\chi\|_{L^2}^2} \|u\|_{s,\infty,\chi} \int \|(\tau_y \bar{\chi}) \varphi\|_{\mathcal{H}^{-s}} dy \end{aligned}$$

We shall use Proposition 2.4 to estimate $\|(\tau_y \bar{\chi}) \varphi\|_{\mathcal{H}^{-s}}$. Let $\tilde{\chi} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $\tilde{\chi} = 1$ on $\text{supp} \chi$. If $m_s = \lceil |s|_1 + \frac{n+1}{2} \rceil + 1$, then we obtain that

$$\begin{aligned} \|(\tau_y \bar{\chi}) \varphi\|_{\mathcal{H}^{-s}} &\leq C \sup_{|\alpha+\beta| \leq m_s} |(\partial^\alpha \varphi) (\tau_y \partial^\alpha \bar{\chi})| \|\tau_y \tilde{\chi}\|_{\mathcal{H}^{-s}} \\ &= C \sup_{|\alpha+\beta| \leq m_s} |(\partial^\alpha \varphi) (\tau_y \partial^\alpha \bar{\chi})| \|\tilde{\chi}\|_{\mathcal{H}^{-s}}. \end{aligned}$$

Since $\chi, \varphi \in \mathcal{S}(\mathbb{R}^n)$ it follows that there is a continuous seminorm $p = p_{n,s}$ on $\mathcal{S}(\mathbb{R}^n)$ so that

$$\begin{aligned} |(\partial^\alpha \varphi)(\tau_y \partial^\beta \bar{\chi})(x)| &\leq p(\varphi) p(\chi) \langle x-y \rangle^{-2(n+1)} \langle x \rangle^{-2(n+1)} \\ &\leq 2^{n+1} p(\varphi) p(\chi) \langle 2x-y \rangle^{-(n+1)} \langle y \rangle^{-(n+1)} \\ &\leq 2^{n+1} p(\varphi) p(\chi) \langle y \rangle^{-(n+1)}, \quad |\alpha + \beta| \leq m_s. \end{aligned}$$

Hence

$$|\langle u, \varphi \rangle| \leq 2^{n+1} C \frac{1}{\|\chi\|_{L^2}^2} \|u\|_{s,\infty,\chi} \left\| \langle \cdot \rangle^{-(n+1)} \right\|_{L^1} \|\tilde{\chi}\|_{\mathcal{H}^{-s}} p(\chi) p(\varphi).$$

(e) is trivial.

(f) Let $\{u_n\}$ be a Cauchy sequence in $\mathcal{K}_p^s(\mathbb{R}^n)$. Since $\mathcal{K}_p^s(\mathbb{R}^n) \subset \mathcal{S}'(\mathbb{R}^n)$ and $\mathcal{S}'(\mathbb{R}^n)$ is sequentially complete, there is $u \in \mathcal{S}'(\mathbb{R}^n)$ such that $u_n \rightarrow u$ in $\mathcal{S}'(\mathbb{R}^n)$.

Let $\Gamma \subset \mathbb{R}^n$ be a lattice and $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ be a function with the property that

$$\Psi = \Psi_{\Gamma,\chi} = \sum_{\gamma \in \Gamma} |\tau_\gamma \chi|^2 > 0.$$

Then for any $\gamma \in \Gamma$ there is $u_\gamma \in \mathcal{H}^s$ such that $u_n \tau_\gamma \chi \rightarrow u_\gamma$ in $\mathcal{H}^s(\mathbb{R}^n)$. As $u_n \rightarrow u$ in $\mathcal{S}'(\mathbb{R}^n)$ it follows that $u_\gamma = u \tau_\gamma \chi$ for any $\gamma \in \Gamma$.

Since $\{u_n\}$ is a Cauchy sequence in $\mathcal{K}_p^s(\mathbb{R}^n)$ there is $M \in (0, \infty)$ such that $\|u_n\|_{s,p,\Gamma,\chi} \leq M$ for any $n \in \mathbb{N}$. Let $\varepsilon > 0$. Then there is n_ε such that if $m, n \geq n_\varepsilon$, then $\|u_m - u_n\|_{s,p,\Gamma,\chi} < \varepsilon$.

Let $F \subset \Gamma$ a finite subset. Then

$$\begin{aligned} \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} &\leq \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi - u_n \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} + \left(\sum_{\gamma \in F} \|u_n \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} \\ &\leq \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi - u_n \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} + M \end{aligned}$$

By passing to the limit we obtain $\left(\sum_{\gamma \in F} \|u \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} \leq M$ for any $F \subset \Gamma$ a finite subset. Hence $u \in \mathcal{K}_p^s(\mathbb{R}^n)$.

For $F \subset \Gamma$ a finite subset and $m, n \geq n_\varepsilon$ we have

$$\begin{aligned} \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi - u_n \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} &\leq \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi - u_m \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} + \left(\sum_{\gamma \in F} \|u_n \tau_\gamma \chi - u_m \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} \\ &\leq \left(\sum_{\gamma \in F} \|u \tau_\gamma \chi - u_m \tau_\gamma \chi\|_{\mathcal{H}^s}^p \right)^{\frac{1}{p}} + \varepsilon \end{aligned}$$

By letting $m \rightarrow \infty$ we obtain $\left(\sum_{\gamma \in F} \|u\tau_\gamma\chi - u_n\tau_\gamma\chi\|_{\mathcal{H}^s}^p\right)^{\frac{1}{p}} \leq \varepsilon$ for any $F \subset \Gamma$ a finite subset and $n \geq n_\varepsilon$. This implies that $u_n \rightarrow u$ in $\mathcal{K}_p^s(\mathbb{R}^n)$. The case $p = \infty$ is even simpler. \square

Proposition 3.7. *Let $\mathbf{s}, \mathbf{t}, \varepsilon, \sigma(\varepsilon) \in \mathbb{R}^j$ such that, $s_l + t_l > n_l/2$, $0 < \varepsilon_l < s_l + t_l - n_l/2$, $\sigma_l(\varepsilon) = \sigma_l(\varepsilon_l) = \min\{s_l, t_l, s_l + t_l - n_l/2 - \varepsilon_l\}$ for any $l \in \{1, \dots, j\}$. If $\frac{1}{p} + \frac{1}{q} = \frac{1}{r}$, then*

$$\mathcal{K}_p^s(\mathbb{R}^n) \cdot \mathcal{H}_q^t(\mathbb{R}^n) \subset \mathcal{H}_r^\sigma(\mathbb{R}^n)$$

Proof. Let $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$, $u \in \mathcal{K}_p^s(\mathbb{R}^n)$ and $v \in \mathcal{H}_q^t(\mathbb{R}^n)$. By using Proposition 2.9 we obtain that $uv\tau_y\chi^2 \in \mathcal{H}^\sigma$ and

$$\|uv\tau_y\chi^2\|_{\mathcal{H}^\sigma} \leq C \|u\tau_y\chi\|_{\mathcal{H}^s} \|v\tau_y\chi\|_{\mathcal{H}^t}$$

Finally, Hölder's inequality implies that

$$\|uv\|_{\sigma, r, \chi^2} \leq C \|u\|_{\mathbf{s}, p, \chi} \|v\|_{\mathbf{s}, q, \chi}$$

\square

Corollary 3.8. *Let $\mathbf{s} \in \mathbb{R}^j$ and $1 \leq p \leq \infty$. If $s_1 > n_1/2, \dots, s_j > n_j/2$, then $\mathcal{K}_p^s(\mathbb{R}^n)$ is an ideal in $\mathcal{K}_\infty^s(\mathbb{R}^n) \equiv \mathcal{H}_{\mathbf{ul}}^s(\mathbb{R}^n)$ with respect to the usual product.*

Now using the techniques of Coifman and Meyer, developed for the study of Beurling algebras A_ω and B_ω (see [Co-Me] pp 7-10), we shall prove an interesting result.

Theorem 3.9. $\mathcal{H}^s(\mathbb{R}^n) = \mathcal{K}_2^s(\mathbb{R}^n)$.

To prove the result, we shall use partition of unity built in the previous section. Let $N \in \mathbb{N}$ and $\{x_1, \dots, x_N\} \subset \mathbb{R}^n$ be such that

$$[0, 1]^n \subset \left(x_1 + \left[\frac{1}{3}, \frac{2}{3}\right]^n\right) \cup \dots \cup \left(x_N + \left[\frac{1}{3}, \frac{2}{3}\right]^n\right)$$

Let $\tilde{h} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $\tilde{h} \geq 0$, be such that $\tilde{h} = 1$ on $[\frac{1}{3}, \frac{2}{3}]^n$ and $\text{supp } \tilde{h} \subset [\frac{1}{4}, \frac{3}{4}]^n$. Then

- (a) $\tilde{H} = \sum_{i=1}^N \sum_{\gamma \in \mathbb{Z}^n} \tau_{\gamma+x_i} \tilde{h} \in \mathcal{BC}^\infty(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic and $\tilde{H} \geq 1$.
- (b) $h_i = \frac{\tau_{x_i} \tilde{h}}{\tilde{H}} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $h_i \geq 0$, $\text{supp } h_i \subset x_i + [\frac{1}{4}, \frac{3}{4}]^n = K_i$, $(K_i - K_i) \cap \mathbb{Z}^n = \{0\}$, $i = 1, \dots, N$.
- (c) $\chi_i = \sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma h_i \in \mathcal{BC}^\infty(\mathbb{R}^n)$ is \mathbb{Z}^n -periodic, $i = 1, \dots, N$ and $\sum_{i=1}^N \chi_i = 1$.
- (d) $h = \sum_{i=1}^N h_i \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $h \geq 0$, $\sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma h = 1$.

Lemma 3.10. $\mathcal{K}_2^s(\mathbb{R}^n) \subset \mathcal{H}^s(\mathbb{R}^n)$.

Proof. Let $u \in \mathcal{K}_2^s(\mathbb{R}^n)$. We have

$$u = \sum_{j=1}^N \chi_j u \quad \text{with} \quad \chi_j u = \sum_{\gamma \in \mathbb{Z}^n} (\tau_\gamma h_j) u.$$

Since $u \in \mathcal{K}_2^s(\mathbb{R}^n)$ applying Proposition 3.4 we get that

$$\sum_{\gamma \in \mathbb{Z}^n} \|(\tau_\gamma h_j) u\|_{\mathcal{H}^s}^2 < \infty.$$

Using Lemma 2.3 it follows that $\chi_j u \in \mathcal{H}^s(\mathbb{R}^n)$ and

$$\|\chi_j u\|_{\mathcal{H}^s} \approx \left(\sum_{\gamma \in \mathbb{Z}^n} \|(\tau_\gamma h_j) u\|_{\mathcal{H}^s}^2 \right)^{\frac{1}{2}} \leq C_j \|u\|_{s,2}$$

where $\|\cdot\|_{s,2}$ is a fixed norm on $\mathcal{K}_2^s(\mathbb{R}^n)$. So $u = \sum_{j=1}^N \chi_j u \in \mathcal{H}^s(\mathbb{R}^n)$ and

$$\|u\|_{\mathcal{H}^s} \leq \sum_{j=1}^N \|\chi_j u\|_{\mathcal{H}^s} \leq \left(\sum_{j=1}^N C_j \right) \|u\|_{s,2}.$$

□

Lemma 3.11. $\mathcal{H}^s(\mathbb{R}^n) \subset \mathcal{K}_2^s(\mathbb{R}^n)$.

Proof. Then the following statements are equivalent:

- (i) $u \in \mathcal{H}^s(\mathbb{R}^n)$
- (ii) $\chi_j u \in \mathcal{H}^s(\mathbb{R}^n)$, $j = 1, \dots, N$. (Here we use Proposition 2.1 (c))
- (iii) $\{\|(\tau_\gamma h_j) u\|_{\mathcal{H}^s}\}_{\gamma \in \mathbb{Z}^n} \in l^2(\mathbb{Z}^n)$, $j = 1, \dots, N$. (Here we use Lemma 2.3)

Since $h = \sum_{j=1}^N h_j$ and

$$\|(\tau_\gamma h) u\|_{\mathcal{H}^s} \leq \sum_{j=1}^N \|(\tau_\gamma h_j) u\|_{\mathcal{H}^s}, \quad \gamma \in \mathbb{Z}^n$$

we get that $\{\|(\tau_\gamma h) u\|_{\mathcal{H}^s}\}_{\gamma \in \mathbb{Z}^n} \in l^2(\mathbb{Z}^n)$. Since $h = \sum_{j=1}^N h_j \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $h \geq 0$, $\sum_{\gamma \in \mathbb{Z}^n} \tau_\gamma h = 1$ it follows that $u \in \mathcal{K}_2^s(\mathbb{R}^n)$ and

$$\begin{aligned} \|u\|_{s,2,h} &\approx \left\| \{ \|(\tau_\gamma h) u\|_{\mathcal{H}^s} \}_{\gamma \in \mathbb{Z}^n} \right\|_{l^2(\mathbb{Z}^n)} \\ &\leq \sum_{j=1}^N \left\| \{ \|(\tau_\gamma h_j) u\|_{\mathcal{H}^s} \}_{\gamma \in \mathbb{Z}^n} \right\|_{l^2(\mathbb{Z}^n)} \\ &\approx \sum_{j=1}^N \|\chi_j u\|_{\mathcal{H}^s} \leq Cst \|u\|_{\mathcal{H}^s}. \end{aligned}$$

□

Corollary 3.12 (Kato). *Let $s, t, \varepsilon, \sigma(\varepsilon) \in \mathbb{R}^j$ such that, $s_l + t_l > n_l/2$, $0 < \varepsilon_l < s_l + t_l - n_l/2$, $\sigma_l(\varepsilon) = \sigma_l(\varepsilon_l) = \min \{s_l, t_l, s_l + t_l - n_l/2 - \varepsilon_l\}$ for any $l \in \{1, \dots, j\}$. Then*

$$\mathcal{H}_{ul}^s(\mathbb{R}^n) \cdot \mathcal{H}^t(\mathbb{R}^n) \subset \mathcal{H}^\sigma(\mathbb{R}^n), \quad \mathcal{H}^s(\mathbb{R}^n) \cdot \mathcal{H}_{ul}^t(\mathbb{R}^n) \subset \mathcal{H}^\sigma(\mathbb{R}^n).$$

Lemma 3.13. *If $1 \leq p < \infty$, then $\mathcal{S}(\mathbb{R}^n)$ is dense in $\mathcal{K}_p^s(\mathbb{R}^n)$.*

Proof. (i) Let $\psi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ be such that $\psi = 1$ on $B(0,1)$, $\psi^\varepsilon(x) = \psi(\varepsilon x)$, $0 < \varepsilon \leq 1$, $x \in \mathbb{R}^n$. If $u \in \mathcal{H}^s(\mathbb{R}^n)$, then $\psi^\varepsilon u \rightarrow u$ in $\mathcal{H}^s(\mathbb{R}^n)$. Moreover we have

$$\|\psi^\varepsilon u\|_{\mathcal{H}^s} \leq C(s, n, \psi) \|u\|_{\mathcal{H}^s}, \quad 0 < \varepsilon \leq 1,$$

where

$$\begin{aligned}
C(s, n, \psi) &= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \sup_{0 < \varepsilon \leq 1} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} \varepsilon^{-n} \left| \widehat{\psi}(\eta/\varepsilon) \right| d\eta \right) \\
&= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \sup_{0 < \varepsilon \leq 1} \left(\int \langle \varepsilon \eta \rangle^{|\mathbf{s}|_1} \left| \widehat{\psi}(\eta) \right| d\eta \right) \\
&= (2\pi)^{-n} 2^{|\mathbf{s}|_1/2} \left(\int \langle \eta \rangle^{|\mathbf{s}|_1} \left| \widehat{\psi}(\eta) \right| d\eta \right).
\end{aligned}$$

(ii) Suppose that $u \in \mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$. Let $F \subset \mathbb{Z}^n$ be an arbitrary finite subset. Then the subadditivity property of the norm $\|\cdot\|_{l^p}$ implies that:

$$\begin{aligned}
\|\psi^\varepsilon u - u\|_{\mathbf{s}, p, \mathbb{Z}^n, \chi} &\leq \left(\sum_{\gamma \in F} \|\psi^\varepsilon u \tau_\gamma \chi - u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} + \left(\sum_{\gamma \in \mathbb{Z}^n \setminus F} \|\psi^\varepsilon u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} \\
&\quad + \left(\sum_{\gamma \in \mathbb{Z}^n \setminus F} \|u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} \\
&\leq \left(\sum_{\gamma \in F} \|\psi^\varepsilon u \tau_\gamma \chi - u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} + (C(s, n, \psi) + 1) \left(\sum_{\gamma \in \mathbb{Z}^n \setminus F} \|u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}}
\end{aligned}$$

By making $\varepsilon \rightarrow 0$ we deduce that

$$\limsup_{\varepsilon \rightarrow 0} \|\psi^\varepsilon u - u\|_{\mathbf{s}, p, \mathbb{Z}^n, \chi} \leq (C(s, n, \psi) + 1) \left(\sum_{\gamma \in \mathbb{Z}^n \setminus F} \|u \tau_\gamma \chi\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}}$$

for any $F \subset \mathbb{Z}^n$ finite subset. Hence $\lim_{\varepsilon \rightarrow 0} \psi^\varepsilon u = u$ in $\mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$. The immediate consequence is that

(iii) $\mathcal{E}'(\mathbb{R}^n) \cap \mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$ is dense in $\mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$.

(iv) Suppose that $u \in \mathcal{E}'(\mathbb{R}^n) \cap \mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$. Let $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ be such that $\text{supp } \varphi \subset \overline{B(0; 1)}$, $\int \varphi(x) dx = 1$. For $\varepsilon \in (0, 1]$, we set $\varphi_\varepsilon = \varepsilon^{-n} \varphi(\cdot/\varepsilon)$. Let $K = \text{supp } u + \overline{B(0; 1)}$. Let $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$. Then there is a finite set $F = F_{K, \chi} \subset \mathbb{Z}^n$ such that $(\tau_\gamma \chi)(\varphi_\varepsilon * u - u) = 0$ for any $\gamma \in \mathbb{Z}^n \setminus F$. It follows that

$$\begin{aligned}
\|\varphi_\varepsilon * u - u\|_{\mathbf{s}, p, \mathbb{Z}^n, \chi} &= \left(\sum_{\gamma \in F} \|(\tau_\gamma \chi)(\varphi_\varepsilon * u - u)\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} \\
&\approx \left(\sum_{\gamma \in F} \|(\tau_\gamma \chi)(\varphi_\varepsilon * u - u)\|_{\mathcal{H}^{\mathbf{s}}}^2 \right)^{\frac{1}{2}} \\
&\approx \|\varphi_\varepsilon * u - u\|_{\mathcal{H}^{\mathbf{s}}} \rightarrow 0, \quad \text{as } \varepsilon \rightarrow 0.
\end{aligned}$$

□

We end this section with an interpolation result. We choose $\chi_{\mathbb{Z}^n} \in \mathcal{C}_0^\infty(\mathbb{R}^n)$ so that $\sum_{k \in \mathbb{Z}^n} \chi_{\mathbb{Z}^n}(\cdot - k) = 1$. For $k \in \mathbb{Z}^n$ we define the operator

$$S_k : \mathcal{D}'(\mathbb{R}^n) \rightarrow \mathcal{D}'(\mathbb{R}^n), \quad S_k u = (\tau_k \chi_{\mathbb{Z}^n}) u.$$

Now from the definition of $\mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n)$ it follows that the linear operator

$$S : \mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n) \rightarrow l^p(\mathbb{Z}^n, \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)), \quad Su = (S_k u)_{k \in \mathbb{Z}^n}$$

is well defined and continuous.

On the other hand, for any $\chi \in C_0^\infty(\mathbb{R}^n)$ the operator

$$R_\chi : l^p(\mathbb{Z}^n, \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n)) \rightarrow \mathcal{K}_p^{\mathbf{s}}(\mathbb{R}^n),$$

$$R_\chi((u_k)_{k \in \mathbb{Z}^n}) = \sum_{k \in \mathbb{Z}^n} (\tau_k \chi) u_k$$

is well defined and continuous.

Let $\underline{u} = (u_k)_{k \in \mathbb{Z}^n} \in l^p(\mathbb{Z}^n, \mathcal{H}^{\mathbf{s}}(\mathbb{R}^n))$. Using Proposition 2.4 we get

$$\|(\tau_{k'} \chi_{\mathbb{Z}^n})(\tau_k \chi) u_k\|_{\mathcal{H}^{\mathbf{s}}} \leq C st \sup_{|\alpha+\beta| \leq m_{\mathbf{s}}} |((\tau_{k'} \partial^\alpha \chi_{\mathbb{Z}^n})(\tau_k \partial^\beta \chi))| \|u_k\|_{\mathcal{H}^{\mathbf{s}}}.$$

where $m_{\mathbf{s}} = \lfloor |\mathbf{s}|_1 + \frac{n+1}{2} \rfloor + 1$. Now for some continuous seminorm $p = p_{n,\mathbf{s}}$ on $\mathcal{S}(\mathbb{R}^n)$ we have

$$\begin{aligned} |((\tau_{k'} \partial^\alpha \chi_{\mathbb{Z}^n})(\tau_k \partial^\beta \chi))(x)| &\leq p(\chi_{\mathbb{Z}^n}) p(\chi) \langle x - k' \rangle^{-2(n+1)} \langle x - k \rangle^{-2(n+1)} \\ &\leq 2^{n+1} p(\chi_{\mathbb{Z}^n}) p(\chi) \langle 2x - k' - k \rangle^{-n-1} \langle k' - k \rangle^{-n-1} \\ &\leq 2^{n+1} p(\chi_{\mathbb{Z}^n}) p(\chi) \langle k' - k \rangle^{-n-1}, \quad |\alpha + \beta| \leq m_{\mathbf{s}}. \end{aligned}$$

Hence

$$\begin{aligned} \sup_{|\alpha+\beta| \leq m_{\mathbf{s}}} |((\tau_{k'} \partial^\alpha \chi_{\mathbb{Z}^n})(\tau_k \partial^\beta \chi))| &\leq 2^{n+1} p(\chi_{\mathbb{Z}^n}) p(\chi) \langle k' - k \rangle^{-n-1}, \\ \|(\tau_{k'} \chi_{\mathbb{Z}^n})(\tau_k \chi) u_k\|_{\mathcal{H}^{\mathbf{s}}} &\leq C(n, \mathbf{s}, \chi_{\mathbb{Z}^n}, \chi) \langle k' - k \rangle^{-n-1} \|u_k\|_{\mathcal{H}^{\mathbf{s}}}. \end{aligned}$$

The last estimate implies that

$$\|(\tau_{k'} \chi_{\mathbb{Z}^n}) R_\chi(\underline{u})\|_{\mathcal{H}^{\mathbf{s}}} \leq C(n, \mathbf{s}, \chi_{\mathbb{Z}^n}, \chi) \sum_{k \in \mathbb{Z}^n} \langle k' - k \rangle^{-n-1} \|u_k\|_{\mathcal{H}^{\mathbf{s}}}.$$

Now Schur's lemma implies the result

$$\left(\sum_{k' \in \mathbb{Z}^n} \|(\tau_{k'} \chi_{\mathbb{Z}^n}) R_\chi(\underline{u})\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}} \leq C'(n, \mathbf{s}, \chi_{\mathbb{Z}^n}, \chi) \left\| \langle \cdot \rangle^{-n-1} \right\|_{L^1} \left(\sum_{k \in \mathbb{Z}^n} \|u_k\|_{\mathcal{H}^{\mathbf{s}}}^p \right)^{\frac{1}{p}}.$$

If $\chi = 1$ on a neighborhood of $\text{supp} \chi_{\mathbb{Z}^n}$, then $\chi \chi_{\mathbb{Z}^n} = \chi_{\mathbb{Z}^n}$ and as a consequence $R_\chi S = \text{Id}_{S_w^p(\mathbb{R}^n)}$:

$$\begin{aligned} R_\chi S u &= \sum_{k \in \mathbb{Z}^n} (\tau_k \chi) S_k u = \sum_{k \in \mathbb{Z}^n} (\tau_k \chi) (\tau_k \chi_{\mathbb{Z}^n}) u \\ &= \sum_{k \in \mathbb{Z}^n} (\tau_k \chi_{\mathbb{Z}^n}) u = u. \end{aligned}$$

Thus we proved the following result.

Proposition 3.14. *Under the above conditions, the operator $R_\chi : l^p(\mathbb{Z}^n, \mathcal{H}^{\mathbf{s}}) \rightarrow \mathcal{K}_p^{\mathbf{s}}$ is a retract.*

Using the results of [Tri] section 1.18 we obtain the following corollary.

Corollary 3.15. *For $0 < \theta < 1$*

$$\mathcal{K}_{\frac{1}{1-\theta}}^{\mathbf{s}}(\mathbb{R}^n) = [\mathcal{K}_1^{\mathbf{s}}(\mathbb{R}^n), \mathcal{K}_\infty^{\mathbf{s}}(\mathbb{R}^n)]_\theta$$

4. WIENER-LÉVY THEOREM FOR KATO-SOBOLEV ALGEBRAS

We shall work only in the case $j = 1$, i.e. only in the case of the usual Kato-Sobolev spaces. The case $j > 1$ can be treated in the same way but with more complicated notations and statements which can hide the ideas and the beauty of some arguments. So

$$\mathcal{H}^s(\mathbb{R}^n) = \left\{ u \in \mathcal{S}'(\mathbb{R}^n) : (1 - \Delta_{\mathbb{R}^n})^{s/2} u \in L^2(\mathbb{R}^n) \right\},$$

$$\|u\|_{\mathcal{H}^s} = \left\| (1 - \Delta_{\mathbb{R}^n})^{s/2} u \right\|_{L^2}, \quad u \in \mathcal{H}^s,$$

Let $1 \leq p \leq \infty$, $s \in \mathbb{R}$ and $u \in \mathcal{D}'(\mathbb{R}^n)$. We say that u belongs to $u \in \mathcal{K}_p^s(\mathbb{R}^n)$ if there is $\chi \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ such that the measurable function $\mathbb{R}^n \ni y \rightarrow \|u\tau_y\chi\|_{\mathcal{H}^s} \in \mathbb{R}$ belongs to $L^p(\mathbb{R}^n)$. We put

$$\|u\|_{s,p,\chi} = \left(\int \|u\tau_y\chi\|_{\mathcal{H}^s}^p dy \right)^{\frac{1}{p}}, \quad 1 \leq p < \infty,$$

$$\|u\|_{s,\infty,\chi} \equiv \|u\|_{s,u1,\chi} = \sup_y \|u\tau_y\chi\|_{\mathcal{H}^s}.$$

In Kato's notation $\mathcal{K}_\infty^s(\mathbb{R}^n) \equiv \mathcal{H}_{ul}^s(\mathbb{R}^n)$ the uniformly local Sobolev space of order s .

Lemma 4.1. (a) $\mathcal{BC}^m(\mathbb{R}^n) \subset \mathcal{H}_{ul}^m(\mathbb{R}^n)$ for any $m \in \mathbb{N}$.

(b) $\mathcal{BC}^{[|s|]+1}(\mathbb{R}^n) \subset \mathcal{H}_{ul}^s(\mathbb{R}^n)$ for any $s \in \mathbb{R}$.

Proof. (a) Let $u \in \mathcal{BC}^m(\mathbb{R}^n)$ and $\chi \in \mathcal{S}(\mathbb{R}^n)$. Then using Leibniz's formula

$$\partial^\alpha (u\tau_y\chi) = \sum_{\beta \leq \alpha} \binom{\alpha}{\beta} \partial^\beta u \cdot \tau_y \partial^{\alpha-\beta} \chi$$

we get that $\partial^\alpha (u\tau_y\chi) \in L^2(\mathbb{R}^n)$ for any $\alpha \in \mathbb{N}^n$ with $|\alpha| \leq m$. Also there is $C = C(m, n) > 0$ such that

$$\|u\tau_y\chi\|_{\mathcal{H}^m} \approx \left(\sum_{|\alpha| \leq m} \|\partial^\alpha (u\tau_y\chi)\|_{L^2}^2 \right)^{1/2} \leq C \|u\|_{\mathcal{BC}^m} \|\chi\|_{\mathcal{H}^m}, \quad y \in \mathbb{R}^n$$

which implies

$$\|u\|_{m,u1,\chi} \leq C \|u\|_{\mathcal{BC}^m} \|\chi\|_{\mathcal{H}^m}.$$

(b) We have $\mathcal{BC}^{[|s|]+1}(\mathbb{R}^n) \subset \mathcal{H}_{ul}^{[|s|]+1}(\mathbb{R}^n) \subset \mathcal{H}_{ul}^{|s|}(\mathbb{R}^n) \subset \mathcal{H}_{ul}^s(\mathbb{R}^n)$. \square

Let $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $\varphi \geq 0$ be such that $\text{supp } \varphi \subset B(0; 1)$, $\int \varphi(x) dx = 1$. For $\varepsilon \in (0, 1]$, we set $\varphi_\varepsilon = \varepsilon^{-n} \varphi(\cdot/\varepsilon)$.

Lemma 4.2. If $s' \leq s$, then

$$\|\varphi_\varepsilon * u - u\|_{\mathcal{H}^{s'}} \leq 2^{1-\min\{s-s', 1\}} \varepsilon^{\min\{s-s', 1\}} \|u\|_{\mathcal{H}^s}, \quad u \in \mathcal{H}^s(\mathbb{R}^n).$$

Proof. We have

$$\mathcal{F}(\varphi_\varepsilon * u - u)(\xi) = (\widehat{\varphi}(\varepsilon\xi) - 1) \widehat{u}(\xi)$$

with

$$\widehat{\varphi}(\varepsilon\xi) - 1 = \int \left(e^{-i\langle x, \varepsilon\xi \rangle} - 1 \right) \varphi(x) dx$$

Since $|\mathbf{e}^{-i\lambda} - 1| \leq |\lambda|$ we get

$$|\widehat{\varphi}(\varepsilon\xi) - 1| \leq \left\{ \begin{array}{l} 2 \int \varphi(x) \mathbf{d}x \\ \varepsilon |\xi| \int |x| \varphi(x) \mathbf{d}x \end{array} \right\} \leq \left\{ \begin{array}{l} 2 \\ \varepsilon |\xi| \end{array} \right.$$

If $0 \leq s - s' \leq 1$, then

$$\begin{aligned} |\widehat{\varphi}(\varepsilon\xi) - 1| &= |\widehat{\varphi}(\varepsilon\xi) - 1|^{1-(s-s')} |\widehat{\varphi}(\varepsilon\xi) - 1|^{s-s'} \\ &\leq 2^{1-(s-s')} \varepsilon^{s-s'} |\xi|^{s-s'} \leq 2^{1-(s-s')} \varepsilon^{s-s'} \langle \xi \rangle^{s-s'} \end{aligned}$$

which implies that

$$\|\varphi_\varepsilon * u - u\|_{\mathcal{H}^{s'}} \leq 2^{1-(s-s')} \varepsilon^{s-s'} \|u\|_{\mathcal{H}^s}, \quad u \in \mathcal{H}^s(\mathbb{R}^n).$$

If $s' \leq s - 1$, then

$$\|\varphi_\varepsilon * u - u\|_{\mathcal{H}^{s'}} \leq \varepsilon \|u\|_{\mathcal{H}^{s'+1}} \leq \varepsilon \|u\|_{\mathcal{H}^s}, \quad u \in \mathcal{H}^s(\mathbb{R}^n).$$

□

Let $\chi, \chi_0 \in \mathcal{C}_0^\infty(\mathbb{R}^n) \setminus 0$ be such that $\chi_0 = 1$ on $\text{supp}\chi + B(0;1)$. Let $u \in \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n)$. Then for $0 < \varepsilon \leq 1$ we have

$$\tau_y \chi (\varphi_\varepsilon * u - u) = \tau_y \chi (\varphi_\varepsilon * (u \tau_y \chi_0) - u \tau_y \chi_0).$$

Proposition 2.1 and the previous lemma imply

$$\begin{aligned} \|\tau_y \chi (\varphi_\varepsilon * u - u)\|_{\mathcal{H}^{s'}} &\leq C_{s',\chi} \|\varphi_\varepsilon * (u \tau_y \chi_0) - u \tau_y \chi_0\|_{\mathcal{H}^{s'}} \\ &\leq C_{s',\chi} 2^{1-\min\{s-s',1\}} \varepsilon^{\min\{s-s',1\}} \|u \tau_y \chi_0\|_{\mathcal{H}^s} \end{aligned}$$

It follows that

$$\|\varphi_\varepsilon * u - u\|_{s', \text{ul}, \chi} \leq C_{s',\chi} 2^{1-\min\{s-s',1\}} \varepsilon^{\min\{s-s',1\}} \|u\|_{s, \text{ul}, \chi_0}$$

Definition 4.3. $\mathcal{H}_{\text{ul}}^{s(s')}(\mathbb{R}^n) \equiv \left(\mathcal{H}_{\text{ul}}^s(\mathbb{R}^n), \|\cdot\|_{s', \text{ul}} \right).$

Corollary 4.4. (a) If $s' < s$, then $\mathcal{H}_{\text{ul}}^s(\mathbb{R}^n) \cap \mathcal{C}^\infty(\mathbb{R}^n)$ is dense in $\mathcal{H}_{\text{ul}}^{s(s')}(\mathbb{R}^n)$.

(b) If $\frac{n}{2} < s' < s$, then $\mathcal{BC}^\infty(\mathbb{R}^n)$ is dense in $\mathcal{H}_{\text{ul}}^{s(s')}(\mathbb{R}^n)$.

Proof. (b) If $s > \frac{n}{2}$, then $\mathcal{H}_{\text{ul}}^s(\mathbb{R}^n) \subset \mathcal{BC}^\infty(\mathbb{R}^n)$. Therefore $\varphi_\varepsilon * \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n) \subset \mathcal{BC}^\infty(\mathbb{R}^n)$. □

We need another auxiliary result.

Lemma 4.5. *The map*

$$\mathcal{C}_0^\infty(\mathbb{R}^n) \times \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n) \ni (\varphi, u) \rightarrow \varphi * u \in \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n)$$

is well defined and for any $\chi \in \mathcal{S}(\mathbb{R}^n) \setminus 0$ we have the estimate

$$\|\varphi * u\|_{s, \text{ul}, \chi} \leq \|\varphi\|_{L^1} \|u\|_{s, \text{ul}, \chi}, \quad (\varphi, u) \in \mathcal{C}_0^\infty(\mathbb{R}^n) \times \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n).$$

Proof. Let $(\varphi, u) \in \mathcal{C}_0^\infty(\mathbb{R}^n) \times \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n)$, $\chi \in \mathcal{S}(\mathbb{R}^n) \setminus 0$ and $\psi \in \mathcal{S}(\mathbb{R}^n)$. Then using (3.2) we obtain

$$\begin{aligned} \langle \tau_z \chi (\varphi * u), \psi \rangle &= \langle u, \tilde{\varphi} * ((\tau_z \chi) \psi) \rangle = \int \tilde{\varphi}(y) \langle u, \tau_y ((\tau_z \chi) \psi) \rangle \mathbf{d}y \\ &= \int \varphi(y) \langle u, \tau_{-y} ((\tau_z \chi) \psi) \rangle \mathbf{d}y = \int \varphi(y) \langle (\tau_{z-y} \chi) u, \tau_{-y} \psi \rangle \mathbf{d}y, \end{aligned}$$

where $\check{\varphi}(y) = \varphi(-y)$. Since

$$|\langle (\tau_{z-y}\chi)u, \tau_{-y}\psi \rangle| \leq \|(\tau_{z-y}\chi)u\|_{\mathcal{H}^s} \|\tau_{-y}\psi\|_{\mathcal{H}^{-s}} \leq \|u\|_{s, \mathbf{u1}, \chi} \|\psi\|_{\mathcal{H}^{-s}}$$

it follows that

$$|\langle \tau_z\chi(\varphi * u), \psi \rangle| \leq \|\varphi\|_{L^1} \|u\|_{s, \mathbf{u1}, \chi} \|\psi\|_{\mathcal{H}^{-s}}$$

Hence $\tau_z\chi(\varphi * u) \in \mathcal{H}^s(\mathbb{R}^n)$ and $\|\tau_z\chi(\varphi * u)\|_{\mathcal{H}^s} \leq \|\varphi\|_{L^1} \|u\|_{s, \mathbf{u1}, \chi}$ for every $z \in \mathbb{R}^n$, i.e. $\varphi * u \in \mathcal{H}_{\mathbf{u1}}^s(\mathbb{R}^n)$ and

$$\|\varphi * u\|_{s, \mathbf{u1}, \chi} \leq \|\varphi\|_{L^1} \|u\|_{s, \mathbf{u1}, \chi}$$

□

Theorem 4.6 (Wiener-Lévy for $\mathcal{H}_{\mathbf{u1}}^s(\mathbb{R}^n)$, weak form). *Let $\Omega = \mathring{\Omega} \subset \mathbb{C}^d$ and $\Phi : \Omega \rightarrow \mathbb{C}$ a holomorphic function. Let $s > n/2$.*

(a) *If $u = (u_1, \dots, u_d) \in \mathcal{H}_{\mathbf{u1}}^s(\mathbb{R}^n)^d$ satisfies the condition $\overline{u(\mathbb{R}^n)} \subset \Omega$, then*

$$\Phi \circ u \equiv \Phi(u) \in \mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n), \quad \forall s' < s.$$

(b) *Suppose that $s' \in (n/2, s)$. If $u, u_\varepsilon \in \mathcal{H}_{\mathbf{u1}}^s(\mathbb{R}^n)^d$, $0 < \varepsilon \leq 1$, $\overline{u(\mathbb{R}^n)} \subset \Omega$ and $u_\varepsilon \rightarrow u$ in $\mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n)^d$ as $\varepsilon \rightarrow 0$, then there is $\varepsilon_0 \in (0, 1]$ such that $\overline{u_\varepsilon(\mathbb{R}^n)} \subset \Omega$ for every $0 < \varepsilon \leq \varepsilon_0$ and $\Phi(u_\varepsilon) \rightarrow \Phi(u)$ in $\mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n)$ as $\varepsilon \rightarrow 0$.*

Proof. On \mathbb{C}^d we shall consider the distance given by the norm

$$|z|_\infty = \max\{|z_1|, \dots, |z_d|\}, \quad z \in \mathbb{C}^d.$$

Let $r = \text{dist}(\overline{u(\mathbb{R}^n)}, \mathbb{C}^d \setminus \Omega)/8$. Since $\overline{u(\mathbb{R}^n)} \subset \Omega$ it follows that $r > 0$ and

$$\bigcup_{y \in \overline{u(\mathbb{R}^n)}} \overline{B(y; 4r)} \subset \Omega.$$

Let $s' \in (n/2, s)$. On $\mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n)^d$ we shall consider the norm

$$|||u|||_{s', \mathbf{u1}} = \max\{\|u_1\|_{s', \mathbf{u1}}, \dots, \|u_d\|_{s', \mathbf{u1}}\}, \quad u \in \mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n)^d,$$

where $\|\cdot\|_{s', \mathbf{u1}}$ is a fixed Banach algebra norm on $\mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n)$, and on $\mathcal{BC}(\mathbb{R}^n)^d$ we shall consider the norm

$$|||u|||_\infty = \max\{\|u_1\|_\infty, \dots, \|u_d\|_\infty\}, \quad u \in \mathcal{BC}(\mathbb{R}^n)^d.$$

Since $\mathcal{H}_{\mathbf{u1}}^{s'}(\mathbb{R}^n) \subset \mathcal{BC}(\mathbb{R}^n)$ there is $C \geq 1$ so that

$$|||\cdot|||_\infty \leq C |||\cdot|||_{s', \mathbf{u1}}$$

According to Corollary 4.4 $\mathcal{BC}^\infty(\mathbb{R}^n)$ is dense in $\mathcal{H}_{\mathbf{u1}}^{s(s')}(\mathbb{R}^n)$. Therefore we find $v = (v_1, \dots, v_d) \in \mathcal{BC}^\infty(\mathbb{R}^n)^d$ so that

$$|||u - v|||_{s', \mathbf{u1}} < r/C.$$

Then

$$|||u - v|||_\infty \leq C |||u - v|||_{s', \mathbf{u1}} < r.$$

Using the last estimate we show that $\overline{v(\mathbb{R}^n)} \subset \bigcup_{x \in \mathbb{R}^n} B(u(x); r)$. Indeed, if $z \in \overline{v(\mathbb{R}^n)}$, then there is $x \in \mathbb{R}^n$ such that

$$|z - v(x)|_\infty < r - |||v - u|||_\infty$$

It follows that

$$\begin{aligned} |z - u(x)|_\infty &\leq |z - v(x)|_\infty + |v(x) - u(x)|_\infty \\ &\leq |z - v(x)|_\infty + \|v - u\|_\infty \\ &< r - \|v - u\|_\infty + \|v - u\|_\infty = r \end{aligned}$$

so $z \in B(u(x); r)$.

From $\overline{v(\mathbb{R}^n)} \subset \bigcup_{x \in \mathbb{R}^n} B(u(x); r)$ we get

$$\overline{v(\mathbb{R}^n)} + \overline{B(0; 3r)} \subset \bigcup_{x \in \mathbb{R}^n} B(u(x); 4r) \subset \Omega,$$

hence the map

$$\mathbb{R}^n \times \overline{B(0; 3r)} \ni (x, \zeta) \rightarrow \Phi(v(x) + \zeta) \in \mathbb{C}.$$

is well defined. Let $\Gamma(r)$ denote the polydisc $(\partial \mathbb{D}(0, 3r))^d$. Since $\overline{v(\mathbb{R}^n)} + \Gamma(r) \subset \Omega$ is a compact subset, the map

$$\Gamma(r) \ni \zeta \rightarrow \Phi(\zeta + v) \in \mathcal{BC}^{[s'] + 1}(\mathbb{R}^n) \subset \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n)$$

is continuous.

On the other hand we have

$$(\zeta_1 + v_1 - u_1)^{-1}, \dots, (\zeta_d + v_d - u_d)^{-1} \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n)$$

because $\|u_1 - v_1\|_{s', \mathbf{u}1}, \dots, \|u_d - v_d\|_{s', \mathbf{u}1} < r/C \leq r$ and $|\zeta_1| = \dots = |\zeta_d| = 3r$.

It follows that the integral

$$(4.1) \quad h = \frac{1}{(2\pi i)^d} \int_{\Gamma(r)} \frac{\Phi(\zeta + v)}{(\zeta_1 + v_1 - u_1) \dots (\zeta_d + v_d - u_d)} d\zeta$$

defines an element $h \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n)$.

Let

$$\delta_x : \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n) \subset \mathcal{BC}(\mathbb{R}^n) \rightarrow \mathbb{C}, \quad w \rightarrow w(x),$$

be the evaluation functional at $x \in \mathbb{R}^n$. Then

$$\begin{aligned} h(x) &= \frac{1}{(2\pi i)^d} \int_{\Gamma(r)} \frac{\Phi(\zeta + v(x))}{(\zeta_1 - (u_1(x) - v_1(x))) \dots (\zeta_d - (u_d(x) - v_d(x)))} d\zeta \\ &= \Phi(\zeta + v(x))|_{\zeta=u(x)-v(x)} = \Phi(u(x)) \end{aligned}$$

because $|u(x) - v(x)|_\infty \leq \|u - v\|_\infty < r$, so $u(x) - v(x)$ is within polydisc $\Gamma(r)$.

Hence $h = \Phi \circ u \equiv \Phi(u) \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n)$, for any $s' \in (n/2, s)$ so

$$\Phi \circ u \equiv \Phi(u) \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n), \quad \forall s' < s.$$

(b) Let $\varepsilon_0 \in (0, 1]$ be such that for any $0 < \varepsilon \leq \varepsilon_0$ we have

$$\|u - u_\varepsilon\|_{s', \mathbf{u}1} < r/C.$$

Then $\|u - u_\varepsilon\|_\infty \leq C\|u - u_\varepsilon\|_{s', \mathbf{u}1} < r$ and $\overline{u_\varepsilon(\mathbb{R}^n)} \subset \bigcup_{x \in \mathbb{R}^n} B(u(x); r) \subset \Omega$ for every $0 < \varepsilon \leq \varepsilon_0$.

On the other hand we have $\|v - u_\varepsilon\|_{s', \mathbf{u}1} \leq \|v - u\|_{s', \mathbf{u}1} + \|u - u_\varepsilon\|_{s', \mathbf{u}1} < r/C + r/C \leq 2r$. It follows that

$$(\zeta_1 + v_1 - u_{\varepsilon 1})^{-1}, \dots, (\zeta_d + v_d - u_{\varepsilon d})^{-1} \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n)$$

because $\|u_{\varepsilon 1} - v_1\|_{s', \mathbf{u}1}, \dots, \|u_{\varepsilon d} - v_d\|_{s', \mathbf{u}1} < 2r$ and $|\zeta_1| = \dots = |\zeta_d| = 3r$.

We obtain that

$$\begin{aligned}\Phi(u_\varepsilon) &= \frac{1}{(2\pi i)^d} \int_{\Gamma(r)} \frac{\Phi(\zeta + v)}{(\zeta_1 + v_1 - u_{\varepsilon 1}) \dots (\zeta_d + v_d - u_{\varepsilon d})} d\zeta \\ &\rightarrow \frac{1}{(2\pi i)^d} \int_{\Gamma(r)} \frac{\Phi(\zeta + v)}{(\zeta_1 + v_1 - u_1) \dots (\zeta_d + v_d - u_d)} d\zeta = \Phi(u)\end{aligned}$$

as $\varepsilon \rightarrow 0$. \square

Remark 4.7. According to Coquand and Stolzenberg [CS], this type of representation formula, (4.1), was introduced more than 60 years ago by A. P. Calderón.

Lemma 4.8. Suppose that $s > \max\{n/2, 3/4\}$. Let $\Omega = \mathring{\Omega} \subset \mathbb{C}^d$ and $\Phi : \Omega \rightarrow \mathbb{C}$ a holomorphic function. If $u = (u_1, \dots, u_d) \in \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n)^d$ satisfies the condition $u(\mathbb{R}^n) \subset \Omega$, then

$$\partial_j \Phi(u) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u) \cdot \partial_j u_k, \quad \text{in } \mathcal{D}'(\mathbb{R}^n), \quad j = 1, \dots, n.$$

Proof. Let s' be such that $\max\{n/2, 3/4, s-1\} < s' < s$. Then $s' + s' - 1 > n/2$. Let $u = (u_1, \dots, u_d) \in (\mathcal{H}_{\text{ul}}^{s'}(\mathbb{R}^n))^d$. We consider the family $\{u_\varepsilon\}_{0 < \varepsilon \leq 1}$

$$u_\varepsilon = \varphi_\varepsilon * u = (\varphi_\varepsilon * u_1, \dots, \varphi_\varepsilon * u_d) \in \mathcal{H}_{\text{ul}}^s(\mathbb{R}^n)^d$$

Then $u_\varepsilon \rightarrow u$ in $\mathcal{H}_{\text{ul}}^{s'}(\mathbb{R}^n)^d$ as $\varepsilon \rightarrow 0$, $\partial_j u_\varepsilon = \varphi_\varepsilon * \partial_j u \in \mathcal{H}_{\text{ul}}^{s'-1}(\mathbb{R}^n)^d$ and $\partial_j u_\varepsilon \rightarrow \partial_j u$ in $\mathcal{H}_{\text{ul}}^{s'-1}(\mathbb{R}^n)^d$ as $\varepsilon \rightarrow 0$. Since $\Phi(u_\varepsilon) \rightarrow \Phi(u)$ in $\mathcal{H}_{\text{ul}}^{s'}(\mathbb{R}^n) \subset \mathcal{BC}(\mathbb{R}^n) \subset \mathcal{D}'(\mathbb{R}^n)$ (Theorem 4.6 (b)), it follows that $\partial_j \Phi(u_\varepsilon) \rightarrow \partial_j \Phi(u)$ in $\mathcal{D}'(\mathbb{R}^n)$, $j = 1, \dots, n$.

On the other hand we have

$$\partial_j \Phi(u_\varepsilon) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u_\varepsilon) \cdot \partial_j u_{\varepsilon k}, \quad \text{in } \mathcal{C}^\infty(\mathbb{R}^n), \quad j = 1, \dots, n.$$

Let $\delta > 0$ be such that $s' - n/2 - \delta > 0$. Then

$$s' - 1 = \min\{s', s' - 1, s' + s' - 1 - n/2 - \delta\}.$$

Since

$$\begin{aligned}\frac{\partial \Phi}{\partial z_k}(u_\varepsilon) &\rightarrow \frac{\partial \Phi}{\partial z_k}(u), \quad \text{in } \mathcal{H}_{\text{ul}}^{s'}(\mathbb{R}^n), \quad (\text{Theorem 4.6 (b)}), \quad k = 1, \dots, d, \\ \partial_j u_\varepsilon &\rightarrow \partial_j u, \quad \text{in } \mathcal{H}_{\text{ul}}^{s'-1}(\mathbb{R}^n)^d, \quad j = 1, \dots, n,\end{aligned}$$

using Proposition 3.7 we get that

$$\partial_j \Phi(u_\varepsilon) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u_\varepsilon) \cdot \partial_j u_{\varepsilon k} \rightarrow \partial_j \Phi(u) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u) \cdot \partial_j u_k, \quad \text{in } \mathcal{H}_{\text{ul}}^{s'-1}(\mathbb{R}^n)$$

for $j = 1, \dots, n$. Hence

$$\partial_j \Phi(u) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u) \cdot \partial_j u_k, \quad \text{in } \mathcal{D}'(\mathbb{R}^n), \quad j = 1, \dots, n.$$

\square

Remark 4.9. Let us note that $\partial_j u_{\varepsilon k} = \varphi_\varepsilon * \partial_j u_k \rightarrow \partial_j u_k$ in $\mathcal{H}_{\text{ul}}^{s'-1}(\mathbb{R}^n)$, but $\partial_j u_k \in \mathcal{H}_{\text{ul}}^{s-1}(\mathbb{R}^n)$, $j = 1, \dots, n$, $k = 1, \dots, d$. This remark leads to the complete version of the Wiener-Lévy theorem.

Theorem 4.10 (Wiener-Lévy for $\mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$). *Suppose that $s > \max\{n/2, 3/4\}$. Let $\Omega = \mathring{\Omega} \subset \mathbb{C}^d$ and $\Phi : \Omega \rightarrow \mathbb{C}$ a holomorphic function. If $u = (u_1, \dots, u_d) \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)^d$ satisfies the condition $\overline{u(\mathbb{R}^n)} \subset \Omega$, then*

$$\Phi \circ u \equiv \Phi(u) \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n).$$

Proof. Let s' be such that $\max\{n/2, 3/4, s-1\} < s' < s$. Then $s' + s' - 1 > n/2$. Let $\delta > 0$ be such that $s' - n/2 - \delta > 0$. Then

$$s - 1 = \min\{s', s - 1, s' + s - 1 - n/2 - \delta\}.$$

Since

$$\frac{\partial \Phi}{\partial z_k}(u) \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n), \quad (\text{Theorem 4.6 (a)}), \quad k = 1, \dots, d,$$

$$\partial_j u \in \mathcal{H}_{\mathbf{u}1}^{s-1}(\mathbb{R}^n)^d, \quad j = 1, \dots, n,$$

using Proposition 3.7 we get that

$$\partial_j \Phi(u) = \sum_{k=1}^d \frac{\partial \Phi}{\partial z_k}(u) \cdot \partial_j u_k \in \mathcal{H}_{\mathbf{u}1}^{s-1}(\mathbb{R}^n), \quad j = 1, \dots, n.$$

Now $\Phi(u) \in \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n) \subset \mathcal{H}_{\mathbf{u}1}^{s-1}(\mathbb{R}^n)$ and $\partial_j \Phi(u) \in \mathcal{H}_{\mathbf{u}1}^{s-1}(\mathbb{R}^n)$, $j = 1, \dots, n$ imply $\Phi(u) \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$. \square

Corollary 4.11 (Kato). *Suppose that $s > \max\{n/2, 3/4\}$.*

(a) *If $u \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$ satisfies the condition*

$$|u(x)| \geq c > 0, \quad x \in \mathbb{R}^n,$$

then

$$\frac{1}{u} \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n).$$

(b) *If $u \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$, then $\overline{u(\mathbb{R}^n)}$ is the spectrum of the element u .*

Corollary 4.12. *Suppose that $s > \max\{n/2, 3/4\}$. If $u = (u_1, \dots, u_d) \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)^d$, then*

$$\sigma_{\mathcal{H}_{\mathbf{u}1}^s}(u_1, \dots, u_d) = \overline{u(\mathbb{R}^n)},$$

where $\sigma_{\mathcal{H}_{\mathbf{u}1}^s}(u_1, \dots, u_d)$ is the joint spectrum of the elements $u_1, \dots, u_d \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$.

Proof. Since

$$\delta_x : \mathcal{H}_{\mathbf{u}1}^{s'}(\mathbb{R}^n) \subset \mathcal{BC}(\mathbb{R}^n) \rightarrow \mathbb{C}, \quad w \mapsto w(x),$$

is a multiplicative linear functional, Teorema 3.1.14 of [Hö2] implies the inclusion $\overline{u(\mathbb{R}^n)} \subset \sigma_{\mathcal{H}_{\mathbf{u}1}^s}(u_1, \dots, u_d)$. On the other hand, if $\lambda = (\lambda_1, \dots, \lambda_d) \notin \overline{u(\mathbb{R}^n)}$, then

$$u_\lambda = \overline{(u_1 - \lambda_1)}(u_1 - \lambda_1) + \dots + \overline{(u_d - \lambda_d)}(u_d - \lambda_d) \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$$

satisfies the condition

$$u_\lambda(x) \geq c > 0, \quad x \in \mathbb{R}^n.$$

It follows that

$$\frac{1}{u_\lambda} \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$$

and

$$v_1(u_1 - \lambda_1) + \dots + v_d(u_d - \lambda_d) = 1$$

with $v_1 = \overline{(u_1 - \lambda_1)}/u_\lambda, \dots, v_d = \overline{(u_d - \lambda_d)}/u_\lambda \in \mathcal{H}_{\mathbf{u}1}^s(\mathbb{R}^n)$. The last equality expresses precisely that $\lambda \notin \sigma_{\mathcal{H}_{\mathbf{u}1}^s}(u_1, \dots, u_d)$. \square

Corollary 4.13. *Suppose that $s > \max\{n/2, 3/4\}$. Let $\Omega = \mathring{\Omega} \subset \mathbb{C}^d$ and $\Phi : \Omega \rightarrow \mathbb{C}$ a holomorphic function.*

(a) *Let $1 \leq p < \infty$. If $u = (u_1, \dots, u_d) \in \mathcal{K}_p^s(\mathbb{R}^n)^d$ satisfies the condition $\overline{u_1(\mathbb{R}^n)} \times \dots \times \overline{u_d(\mathbb{R}^n)} \subset \Omega$ and if $\Phi(0) = 0$, then $\Phi(u) \in \mathcal{K}_p^s(\mathbb{R}^n)$.*

(b) *If $u = (u_1, \dots, u_d) \in \mathcal{H}^s(\mathbb{R}^n)^d$ satisfies the condition $\overline{u_1(\mathbb{R}^n)} \times \dots \times \overline{u_d(\mathbb{R}^n)} \subset \Omega$ and if $\Phi(0) = 0$, then $\Phi(u) \in \mathcal{H}^s(\mathbb{R}^n)$.*

Proof. (a) Since $\mathcal{K}_p^s(\mathbb{R}^n)$ is an ideal in the algebra $\mathcal{H}_{u_1}^s(\mathbb{R}^n)$, it follows that 0 belongs to the spectrum of any element of $\mathcal{K}_p^s(\mathbb{R}^n)$. Hence $0 \in \overline{u_1(\mathbb{R}^n)} \times \dots \times \overline{u_d(\mathbb{R}^n)} \subset \Omega$. Shrinking Ω if necessary, we can assume that $\Omega = \Omega_1 \times \dots \times \Omega_d$ with $\overline{u_k(\mathbb{R}^n)} \subset \Omega_k$, $k = 1, \dots, d$. Now we continue by induction on d .

Let $F : \Omega \rightarrow \mathbb{C}$ be the holomorphic function defined by

$$F(z_1, \dots, z_d) = \begin{cases} \frac{\Phi(z_1, \dots, z_d) - \Phi(0, \dots, z_d)}{z_1} & \text{if } z_1 \neq 0, \\ \frac{\partial \Phi}{\partial z_1}(0, \dots, z_d) & \text{if } z_1 = 0. \end{cases}$$

Then $\Phi(z_1, \dots, z_d) = z_1 F(z_1, \dots, z_d) + \Phi(0, \dots, z_d)$, so

$$\Phi(u) = u_1 F(u) + \Phi(0, \dots, u_d) \in \mathcal{K}_p^s(\mathbb{R}^n)$$

because $u_1 F(u) \in \mathcal{K}_p^s(\mathbb{R}^n) \cdot \mathcal{H}_{u_1}^s(\mathbb{R}^n) \subset \mathcal{K}_p^s(\mathbb{R}^n)$ and $\Phi(0, \dots, u_d) \in \mathcal{K}_p^s(\mathbb{R}^n)$ by inductive hypothesis.

(b) is a consequence of (a). \square

Corollary 4.14 (A division lemma). *Suppose that $s > \max\{n/2, 3/4\}$. Let $t \in \mathbb{R}$ such that $s + t > n/2$. Let $u \in \mathcal{H}^t(\mathbb{R}^n) \cap \mathcal{E}'(\mathbb{R}^n)$ and $v \in \mathcal{H}_{u_1}^s(\mathbb{R}^n)$. If v satisfies the condition*

$$|v(x)| \geq c > 0, \quad x \in \text{supp} u,$$

then

$$\frac{u}{v} \in \mathcal{H}^{\min\{s, t\}}(\mathbb{R}^n).$$

Proof. Let $\varphi \in \mathcal{C}_0^\infty(\mathbb{R}^n)$, $0 \leq \varphi \leq 1$, $\varphi = 1$ on $\text{supp} u$, be such that

$$|v(x)| \geq c/2 > 0, \quad x \in \text{supp} \varphi.$$

Then $w = \varphi |v|^2 + c^2(1 - \varphi)/4 \in \mathcal{H}_{u_1}^s(\mathbb{R}^n)$ satisfies $w \geq (\varphi + (1 - \varphi))c^2/4 = c^2/4$. If δ satisfies $0 < \delta < \min\{s + t - n/2, s - n/2\}$, then

$$\min\{s, t\} = \min\{s, t, s + t - n/2 - \delta\}.$$

By using Corollary 4.11 and Corollary 3.12 we obtain

$$\frac{u}{|v|^2} = \frac{u}{w} \in \mathcal{H}^t(\mathbb{R}^n) \cdot \mathcal{H}_{u_1}^s(\mathbb{R}^n) \subset \mathcal{H}^{\min\{s, t\}}(\mathbb{R}^n)$$

This proves the lemma since

$$\frac{u}{v} = \overline{v} \cdot \frac{u}{|v|^2} \in \mathcal{H}_{u_1}^s(\mathbb{R}^n) \cdot \mathcal{H}^{\min\{s, t\}}(\mathbb{R}^n) \subset \mathcal{H}^{\min\{s, t\}}(\mathbb{R}^n).$$

\square

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